

Aspects of the Bethe Free Energy

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Information Theory Research Group
Hewlett-Packard Laboratories Palo Alto

POA Workshop, Santa Fe, NM, USA, September 2, 2009



Motivation

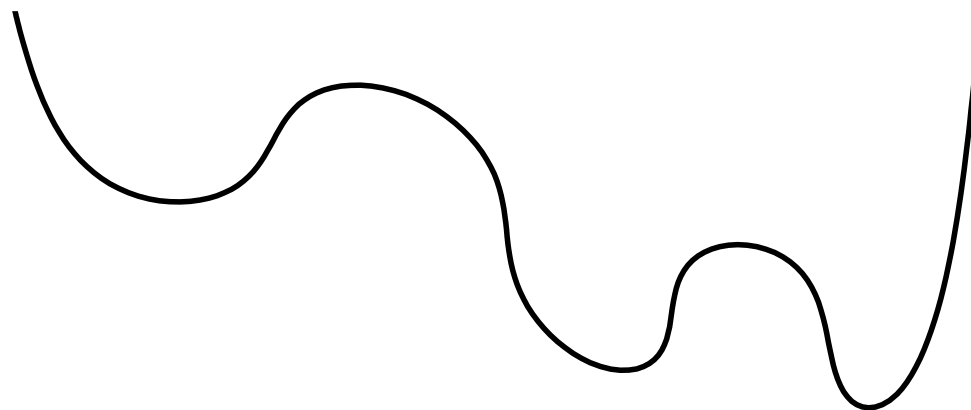
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Fixed points of the sum-product algorithm (SPA) correspond to **stationary points** of the **Bethe variational free energy (BVFE)**.

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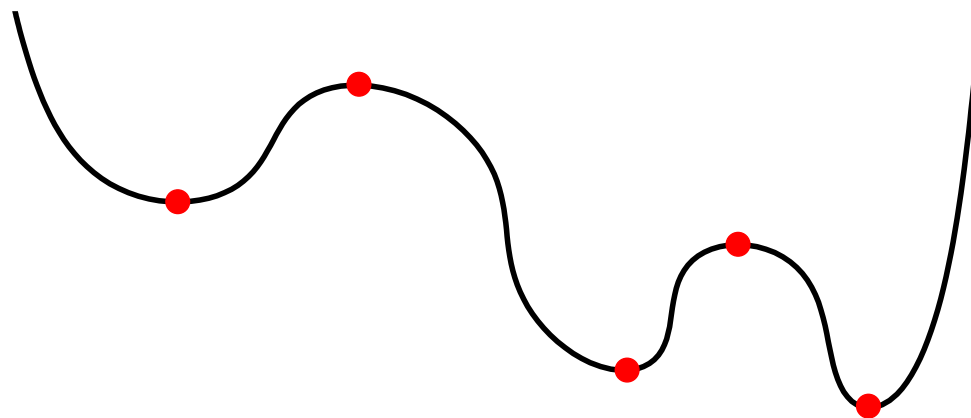


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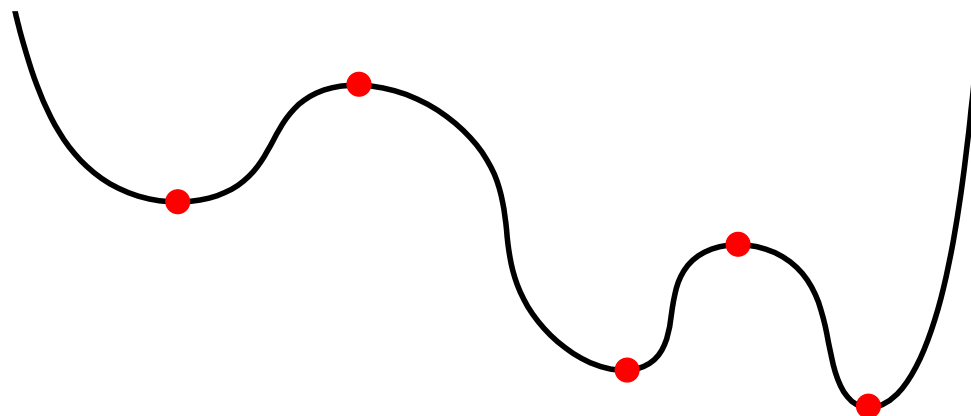


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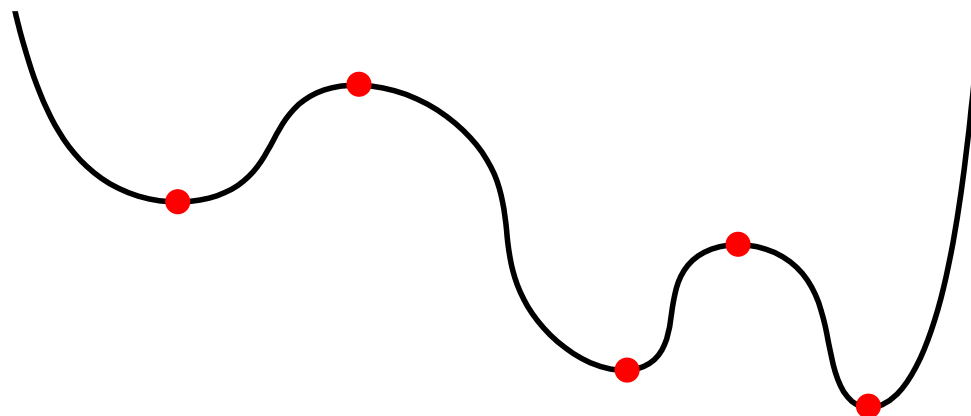


$$F_{\text{Bethe}}(\alpha) = \underbrace{U_{\text{Bethe}}(\alpha)}_{\text{linear in } \alpha} - H_{\text{Bethe}}(\alpha) .$$

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Graphical representation of a code

Binary Linear Codes

Let **H** be a parity-check matrix, e.g.

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$$\mathcal{C} = \left\{ (x_1, x_2, x_3, x_4, x_5) \in \mathbb{F}_2^5 \mid \mathbf{H} \cdot \mathbf{x}^T = \mathbf{0}^T \pmod{2} \right\}.$$

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A vector $\mathbf{x} \in \mathbb{F}_2^5$ is a codeword if and only if

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Binary Linear Codes

This means that **x** is a codeword if and only if **x** fulfills the following two equations:

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In summary,

$$\begin{aligned} \mathcal{C} &= \left\{ (x_1, x_2, x_3, x_4, x_5) \in \mathbb{F}_2^5 \mid \mathbf{H} \cdot \mathbf{x}^T = \mathbf{0}^T \pmod{2} \right\} \\ &= \left\{ (x_1, x_2, x_3, x_4, x_5) \in \mathbb{F}_2^5 \mid \begin{aligned} x_1 + x_2 + x_3 &= 0 \pmod{2} \\ x_2 + x_4 + x_5 &= 0 \pmod{2} \end{aligned} \right\}. \end{aligned}$$

Graphical Representation of a Code

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x_1 ○

x_2 ○

x_3 ○

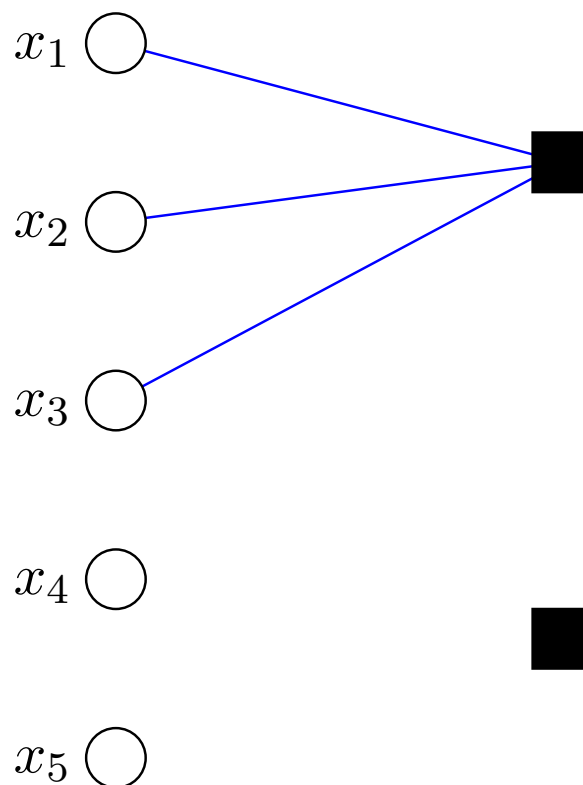
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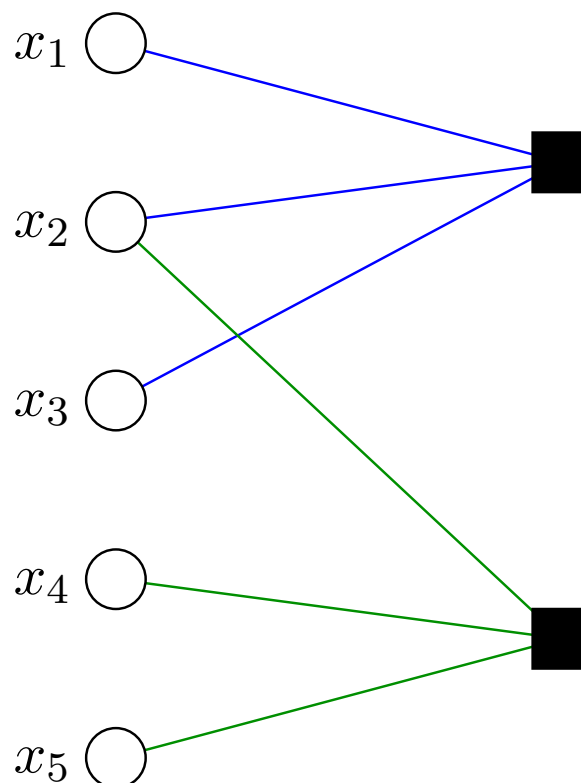
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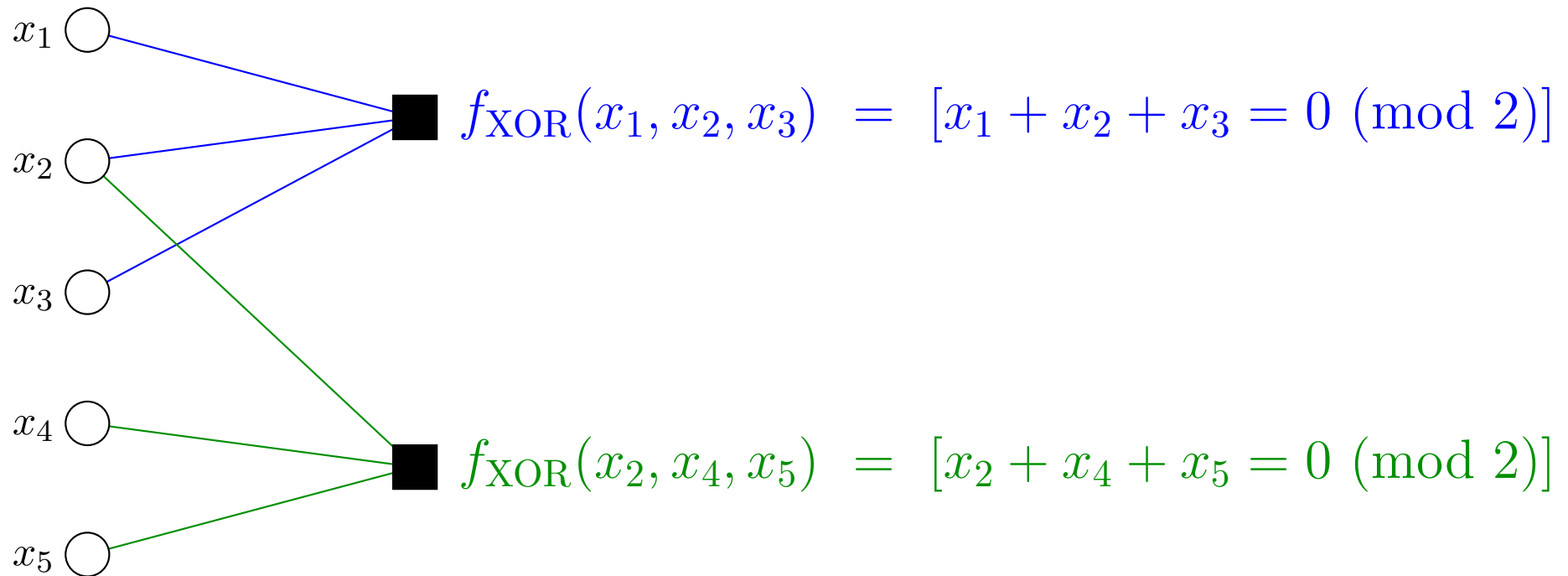
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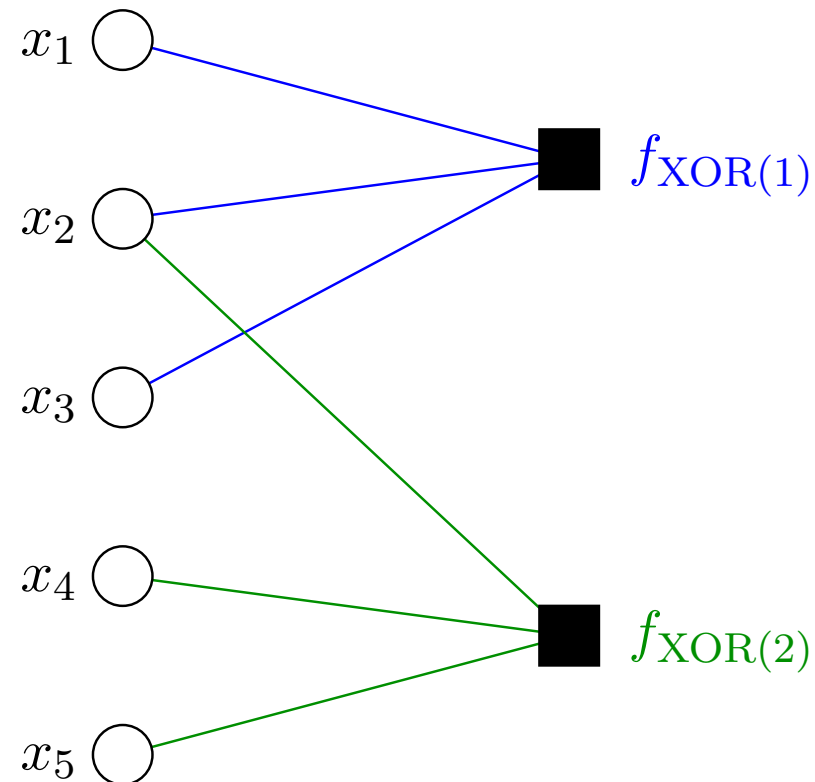
FG of a Data Communication System based on a Parity-Check Code

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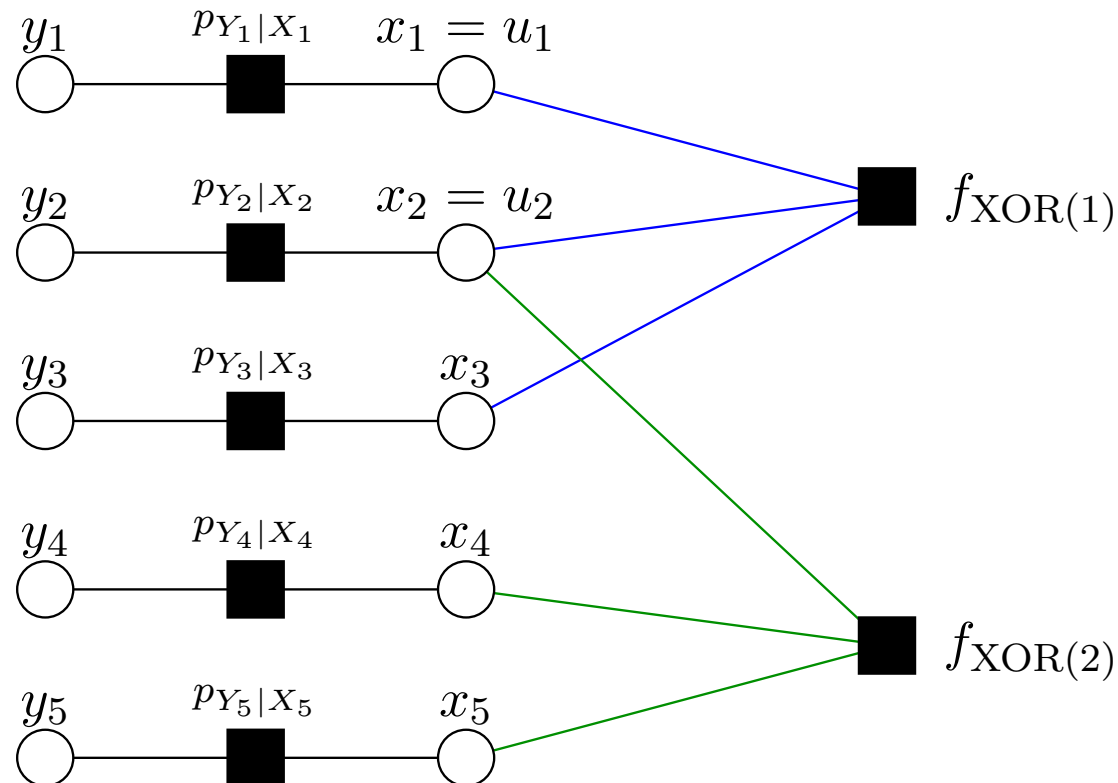
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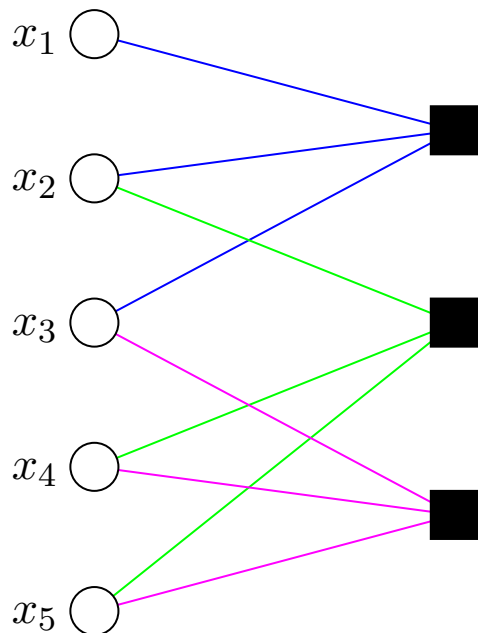
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Factor Graph / Tanner Graph of a Binary Linear Code

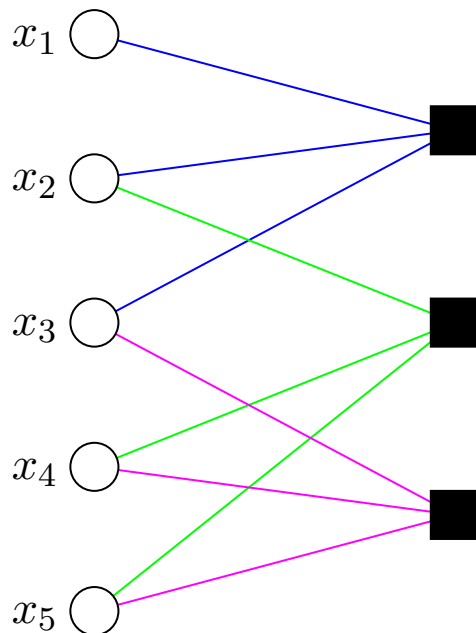
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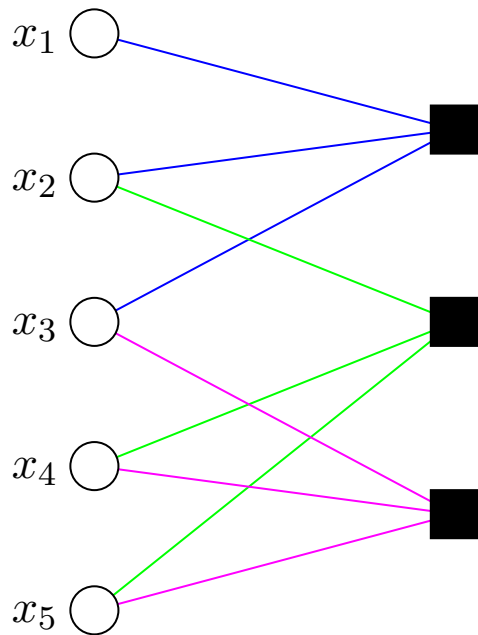
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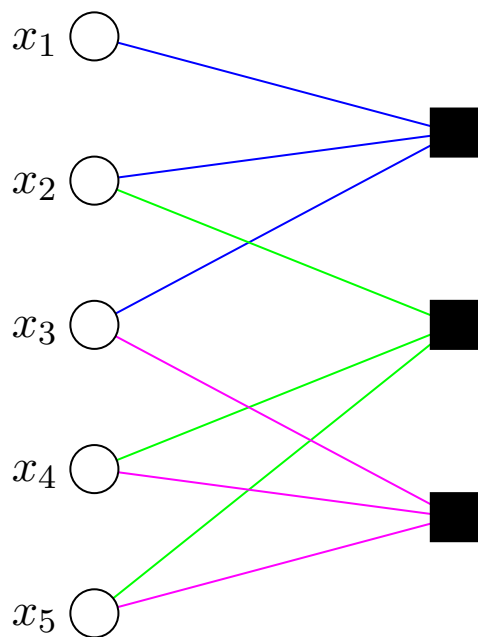
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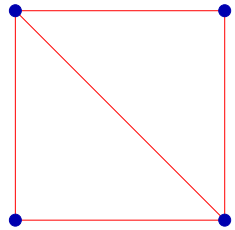
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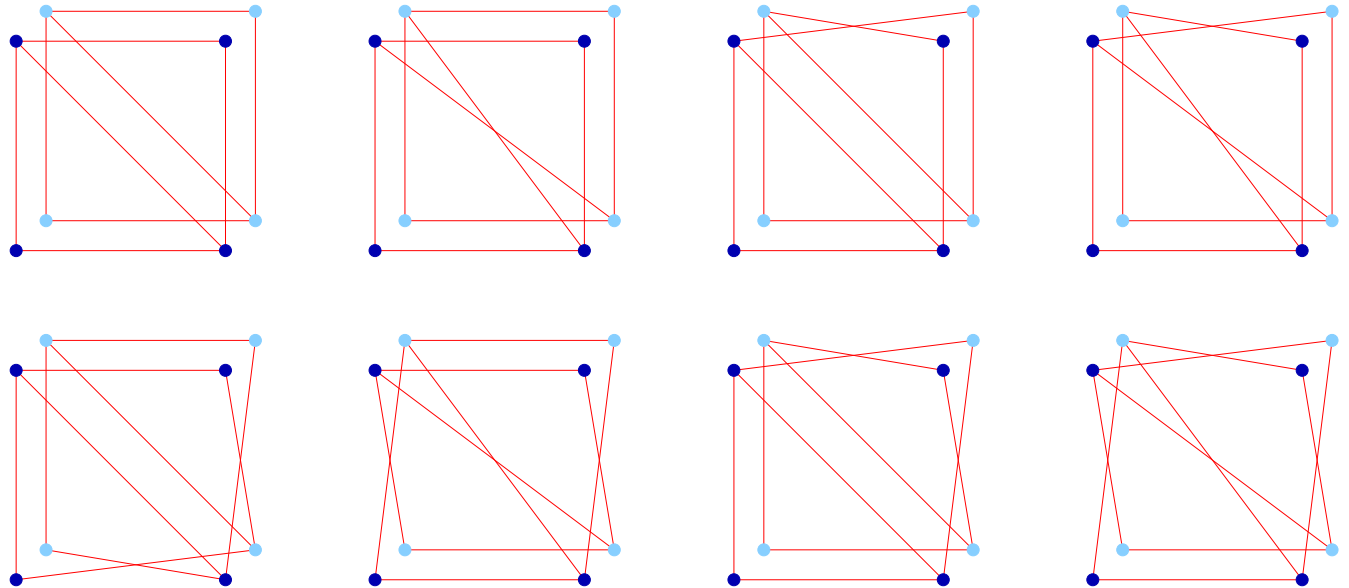
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- A (j, k) -regular LDPC code is a code whose Tanner graph has uniform variable node degree j and uniform check node degree k .
- One can show that Tanner graphs of good codes have cycles. (We assume bounded alphabet size and bounded subcode complexity.)

Graph covers and their relevance for message-passing iterative decoding

Graph Covers



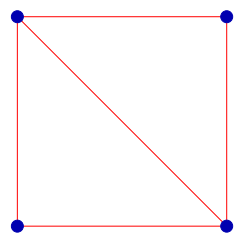
original graph



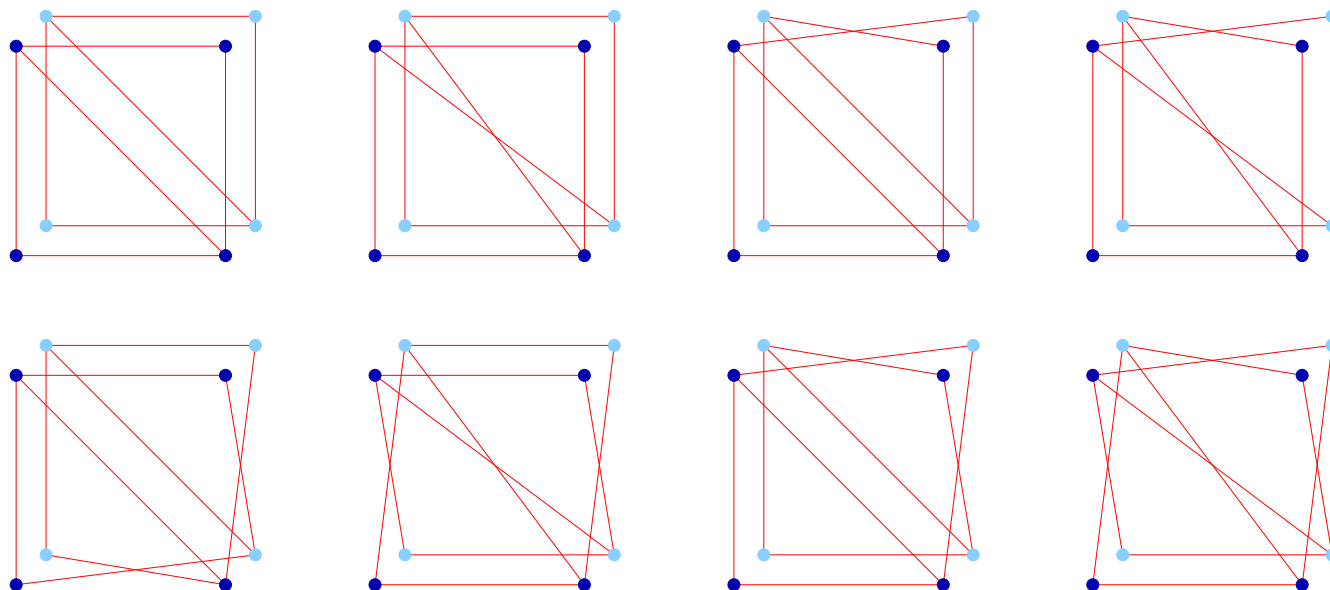
sample of possible
double covers of
the original graph

Definition: A double cover of a graph is ...

Graph Covers



original graph

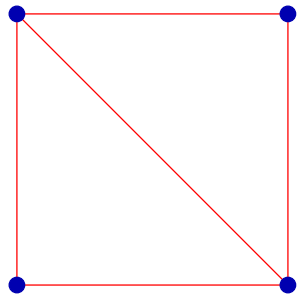


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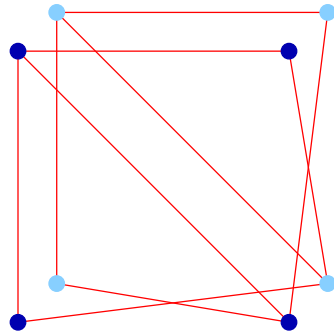
Definition: A double cover of a graph is ...

Note: the above graph has $2! \cdot 2! \cdot 2! \cdot 2! \cdot 2! = 32$ double covers.

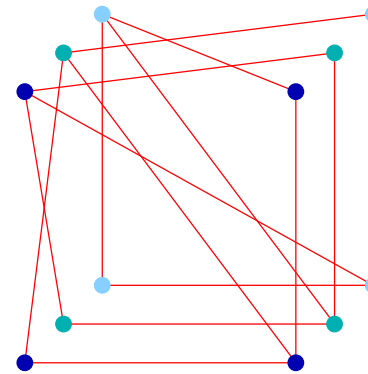
Graph Covers



original graph



(a possible)
double cover of
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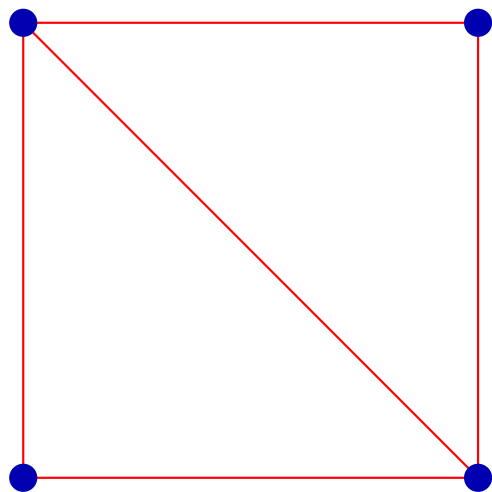


(a possible)
triple cover of
the original graph

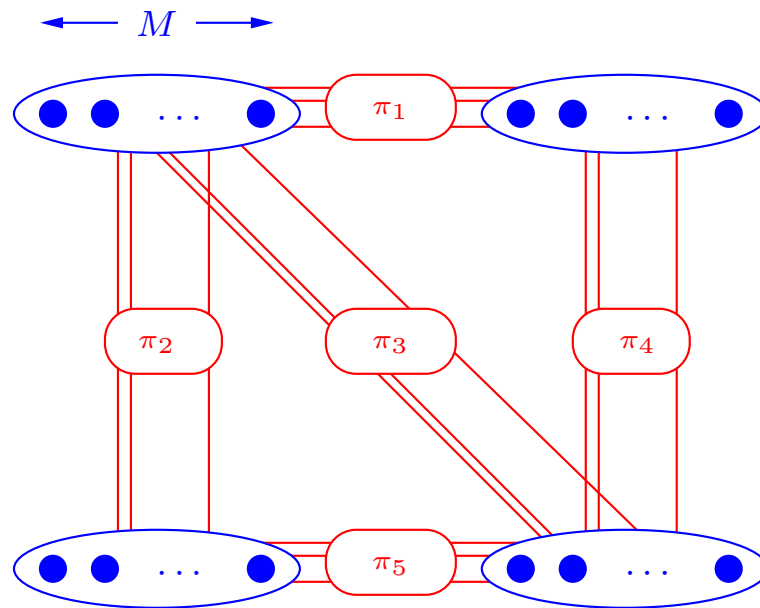
...

Besides **double** covers, a graph also has many **triple** covers, **quadruple** covers, **quintuple** covers, etc.

Graph Covers



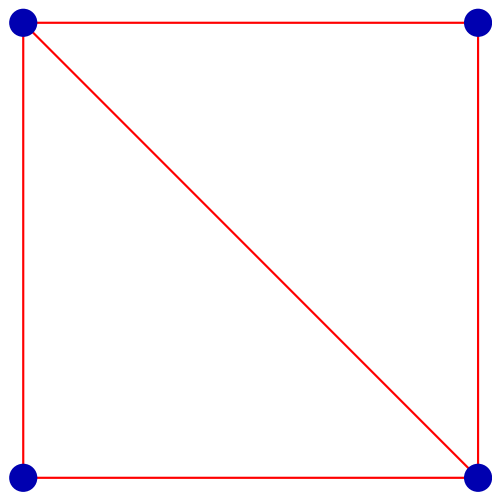
original graph



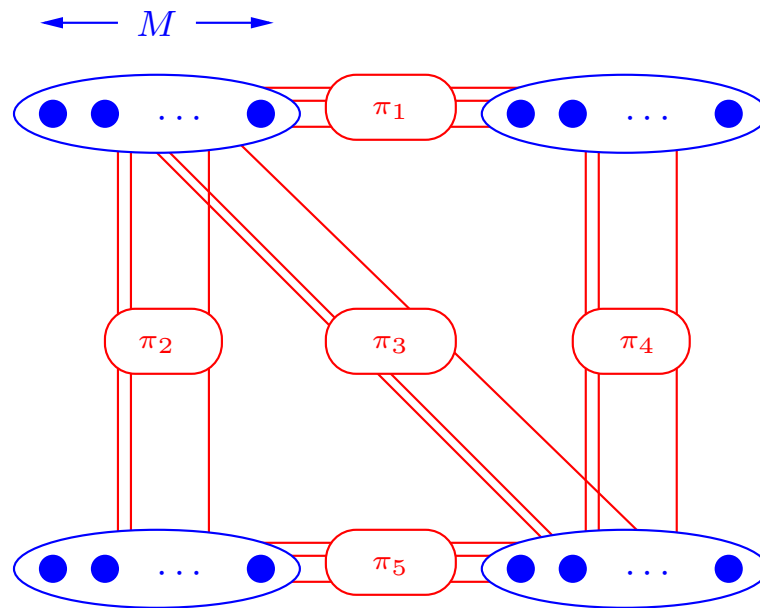
(possible)
 M -fold cover of
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An M -fold cover is also called a cover of degree M . Do not confuse this degree with the degree of a vertex!

Graph Covers



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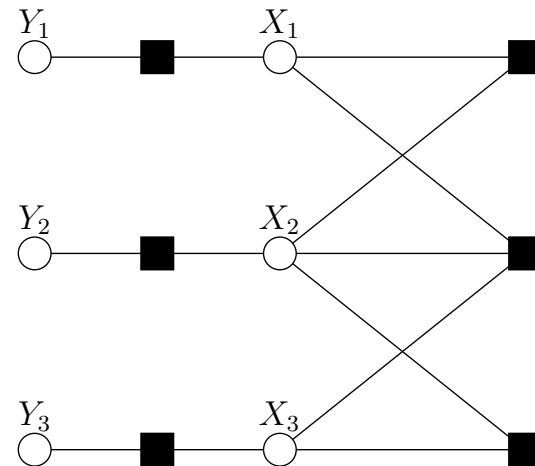
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Note: a graph G with E edges has $(M!)^E$ M -fold covers.

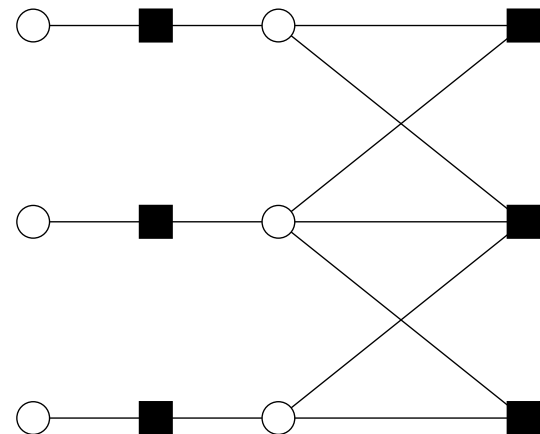
Message-Passing Iterative Decoding

Consider this factor graph:



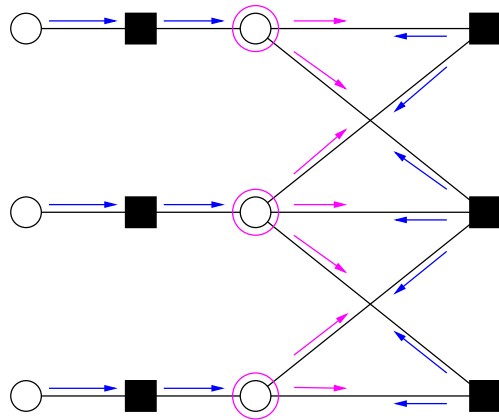
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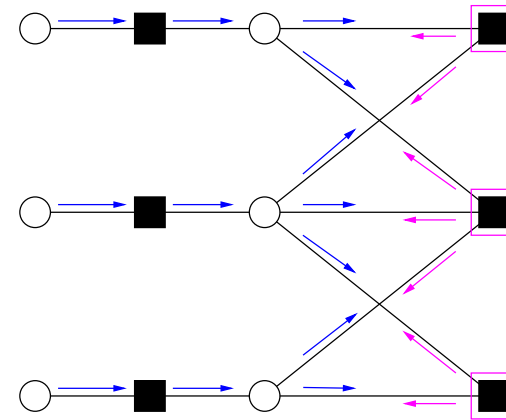


Message-Passing Iterative Decoding

i -th iteration

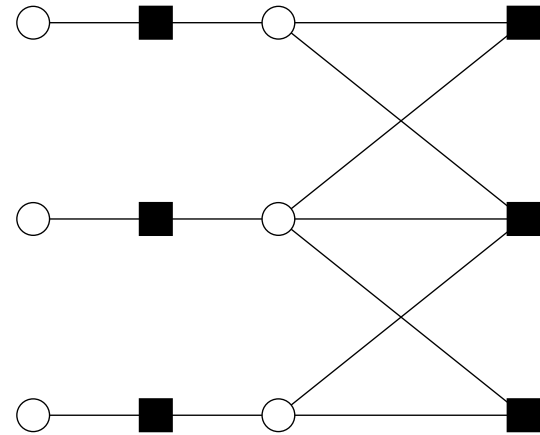


$i.5$ -th iteration



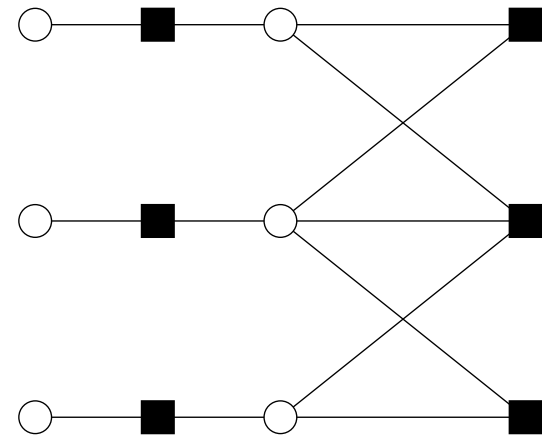
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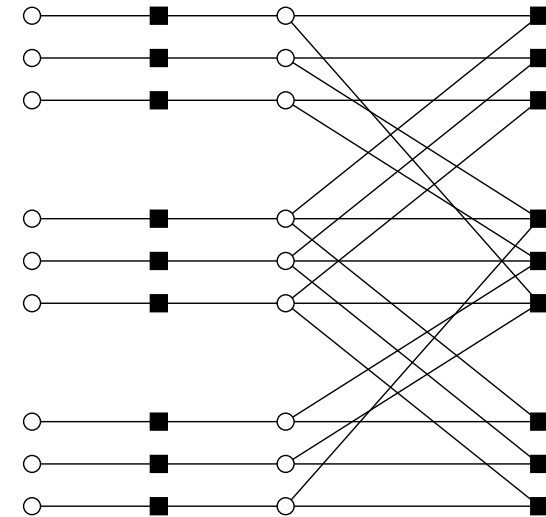


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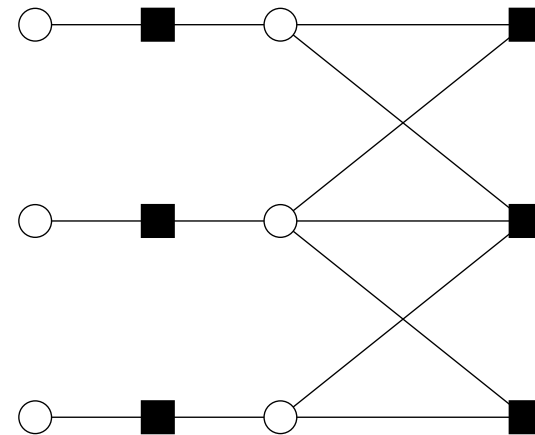


Here is a so-called **triple cover** of the above factor graph:

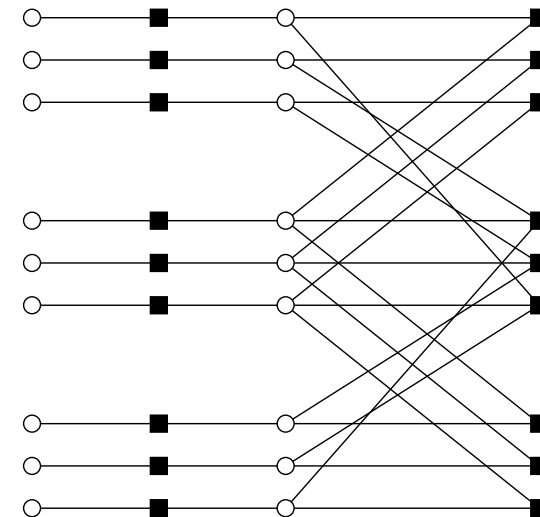


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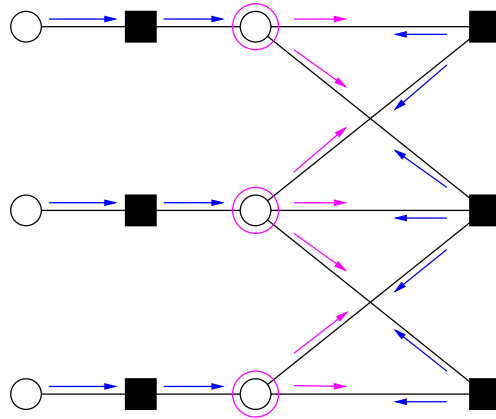
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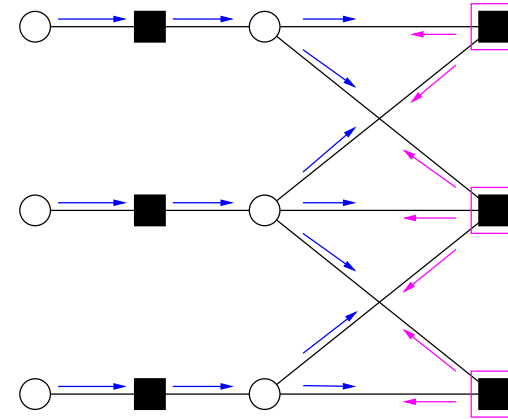
Why do factor graph covers matter for MPI decoding?

Message-Passing Iterative Decoding

i -th iteration

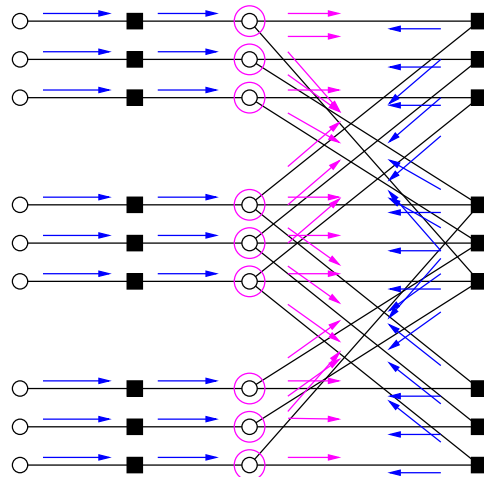
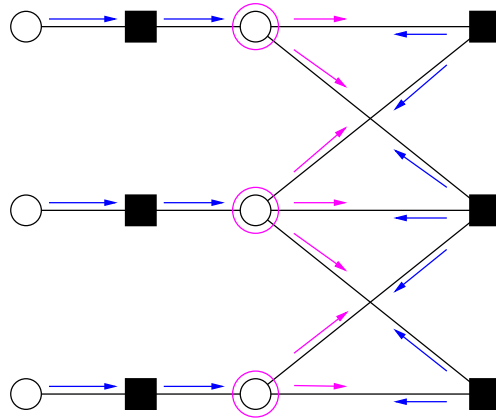


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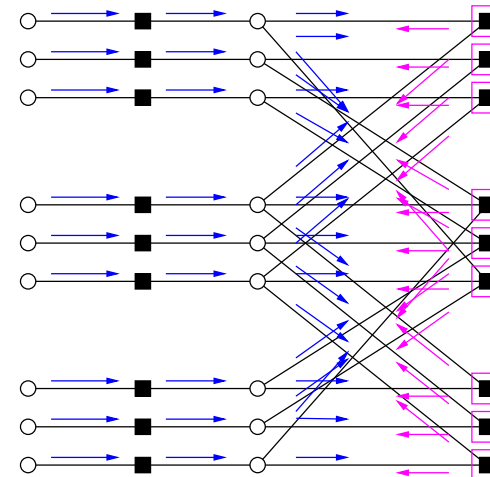
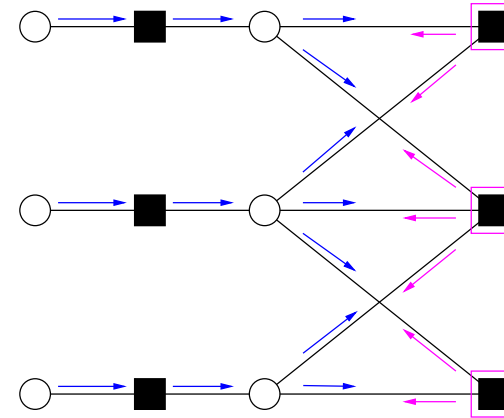


Message-Passing Iterative Decoding

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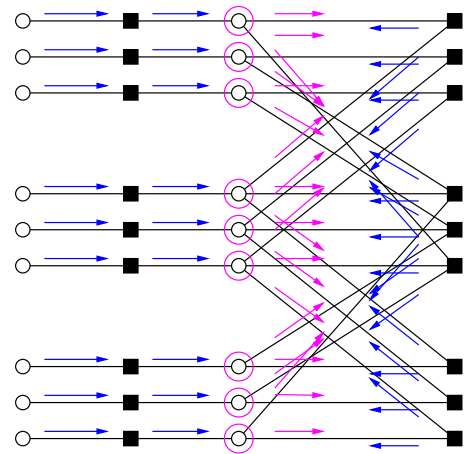
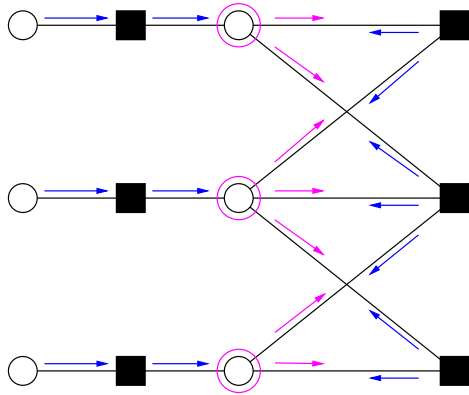


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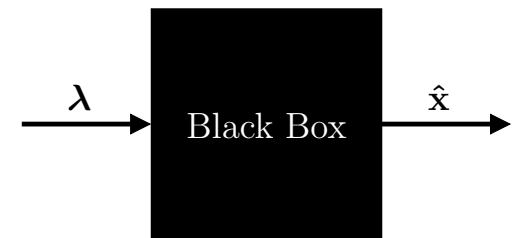
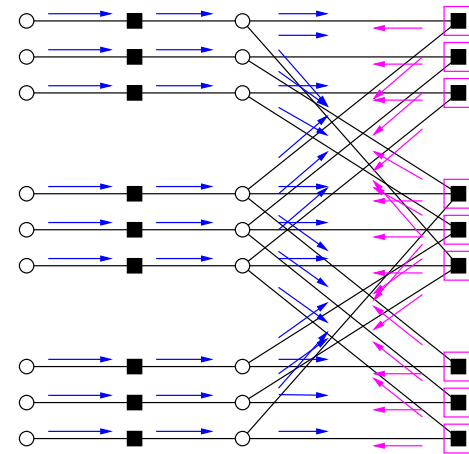
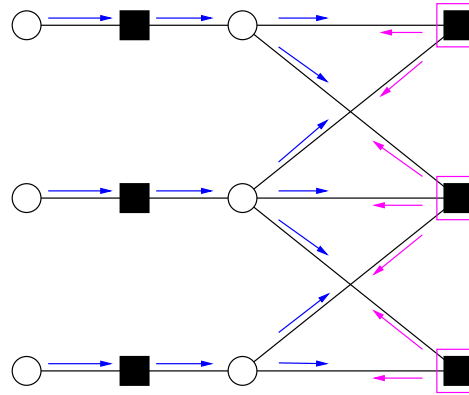


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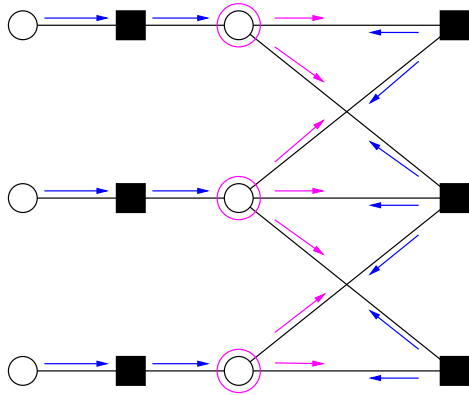


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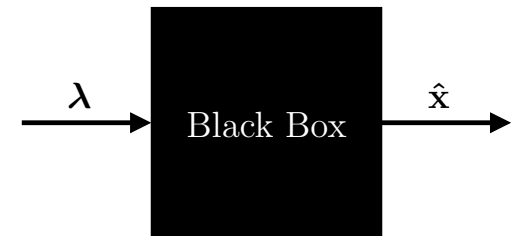
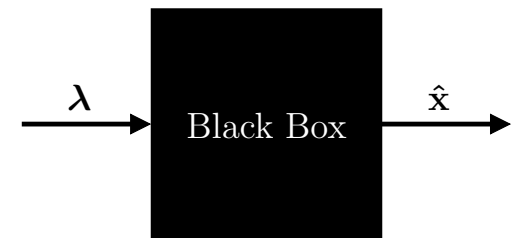
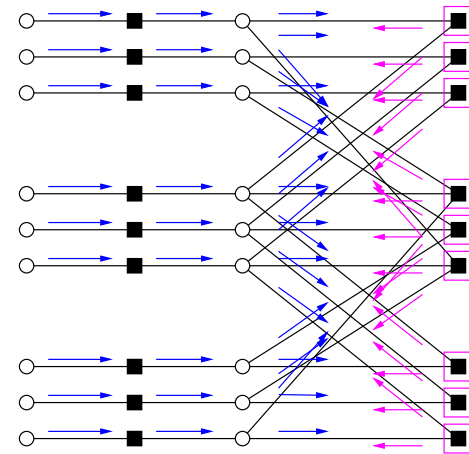
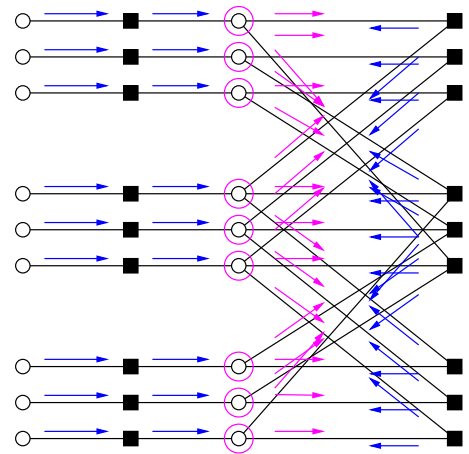
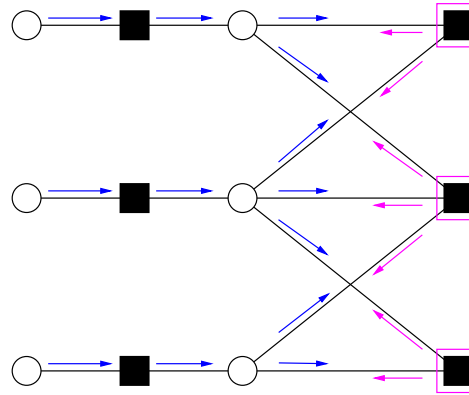


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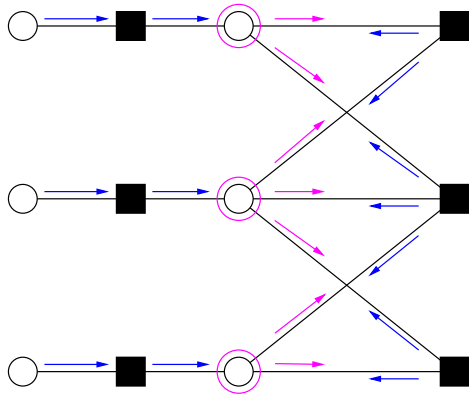


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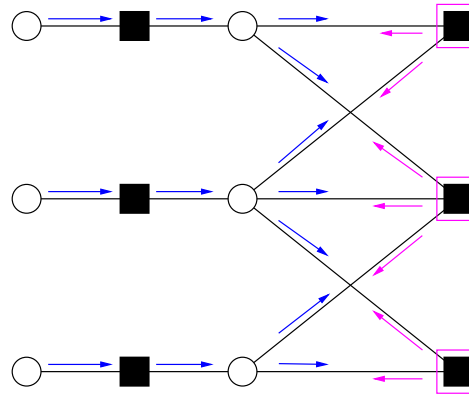


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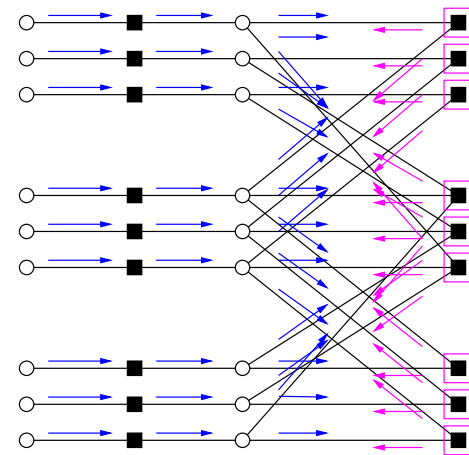
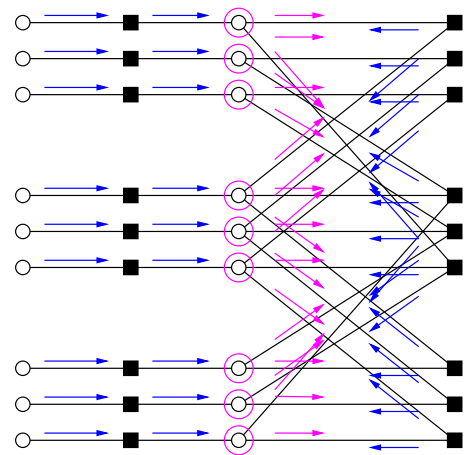
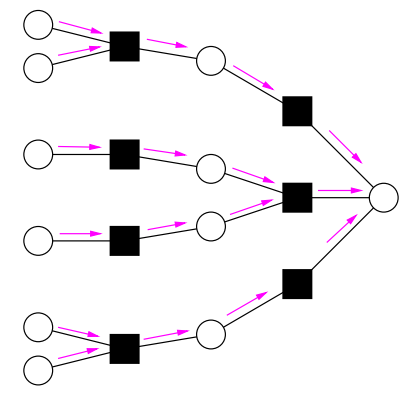
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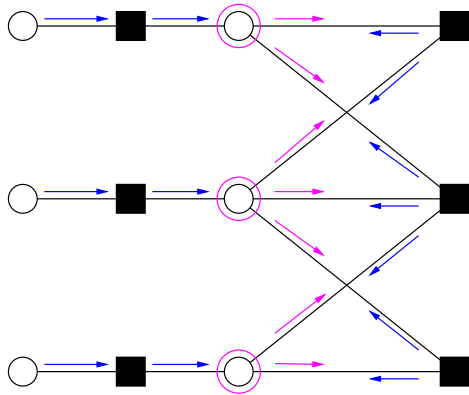


computation tree (without channel function node)
... where root is bit node 2

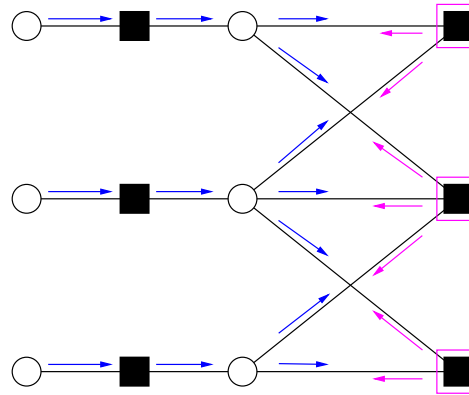


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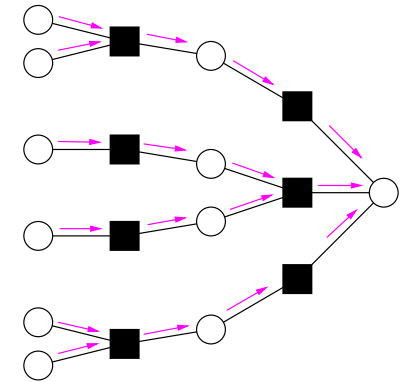
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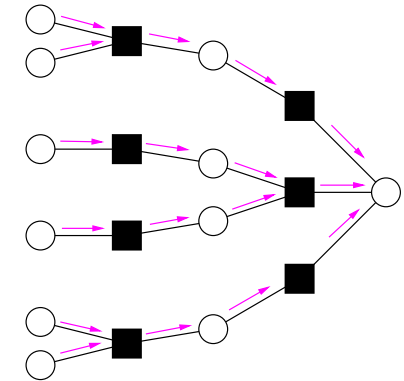
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computation tree (without channel function node)
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... where root is a copy of bit node 2



Message-Passing Iterative Decoding

Why do factor graph covers matter?

Message-Passing Iterative Decoding

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Well, a **locally operating** decoding algorithm **cannot distinguish** if it is decoding on the original factor graph or on any of its covers.

Message-Passing Iterative Decoding

Why do factor graph covers matter?

Well, a **locally operating** decoding algorithm **cannot distinguish** if it is decoding on the original factor graph or on any of its covers.

all codewords from all covers are also competing to be the best!

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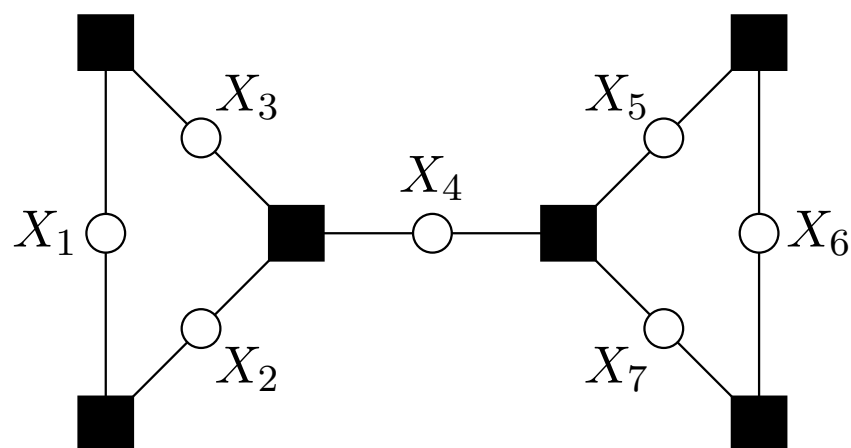
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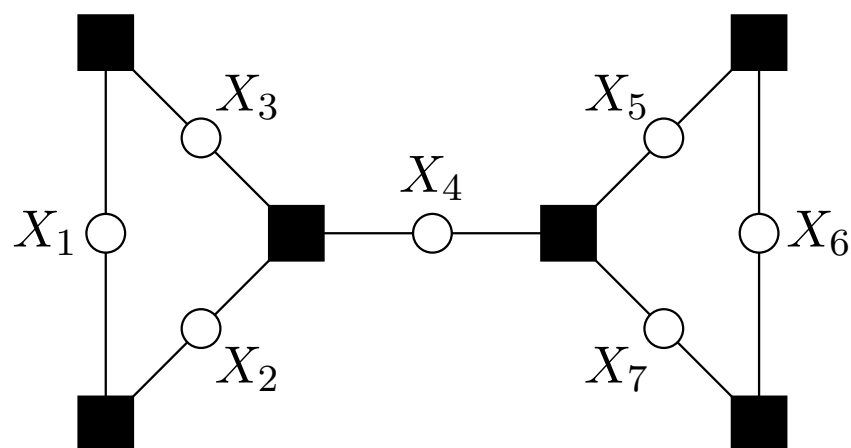
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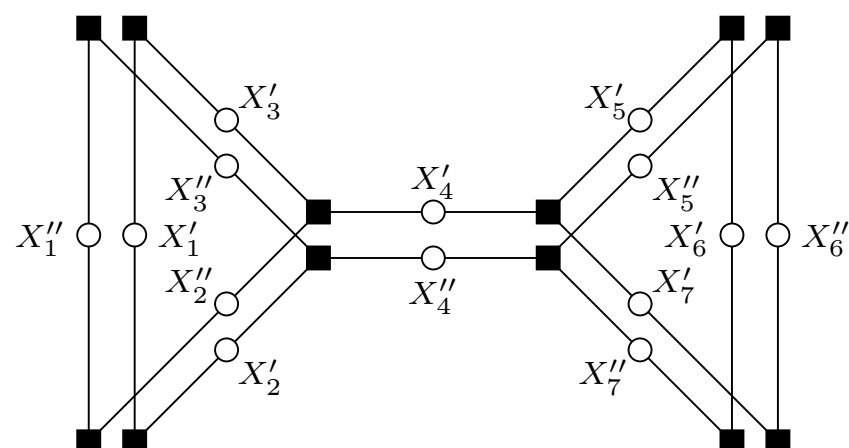


Base factor/Tanner graph
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Codewords in Graph Covers

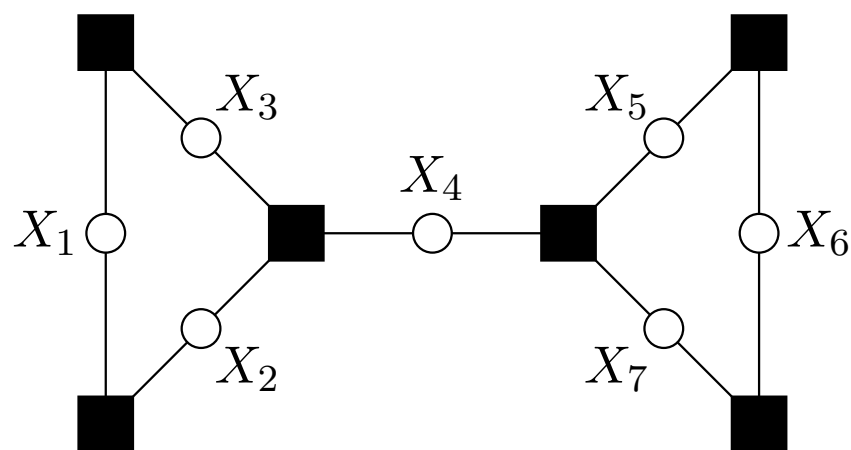


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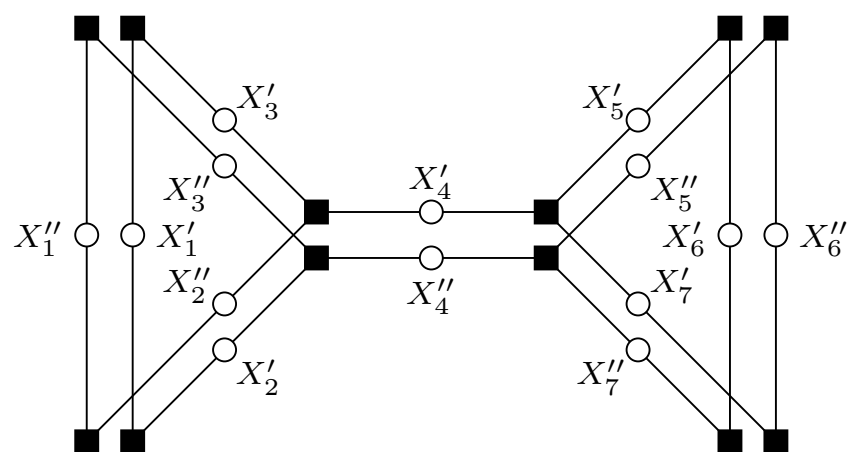


Possible **double cover** of
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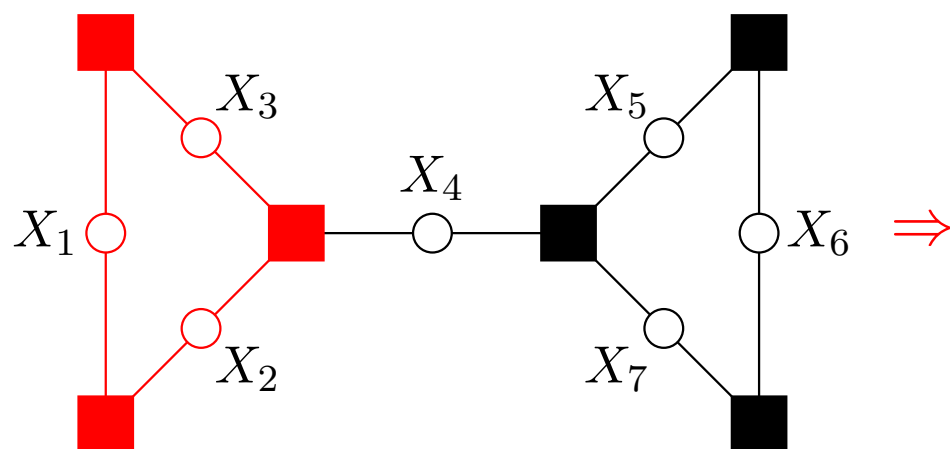


Possible **double cover** of
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Let us **study the codes defined by the graph covers** of the base Tanner/factor graph.

Codewords in Graph Covers

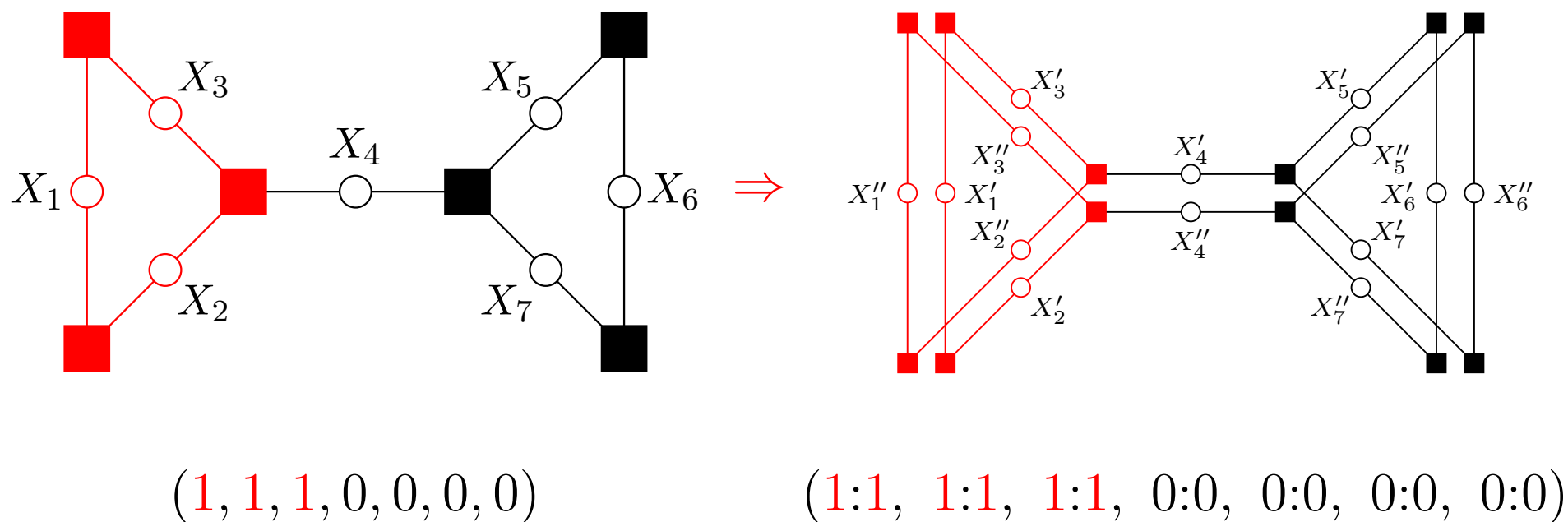
Obviously, **any codeword** in the base normal factor graph can be **lifted** to a codeword in the double cover of the base normal graph.



$(1, 1, 1, 0, 0, 0, 0)$

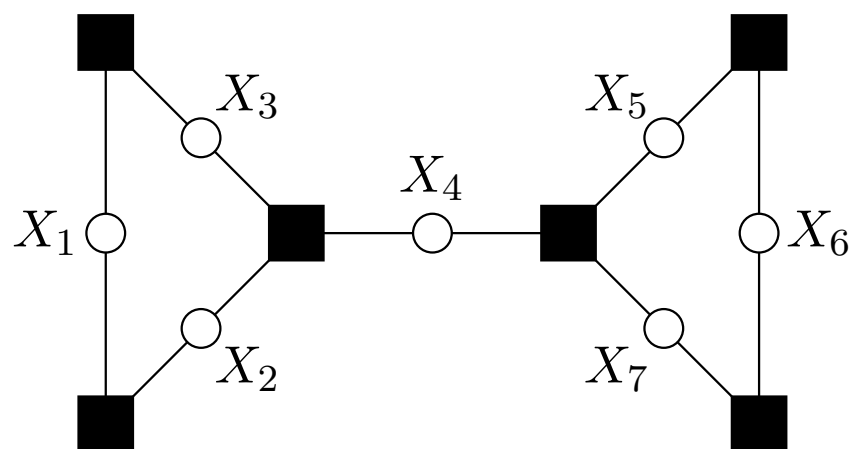
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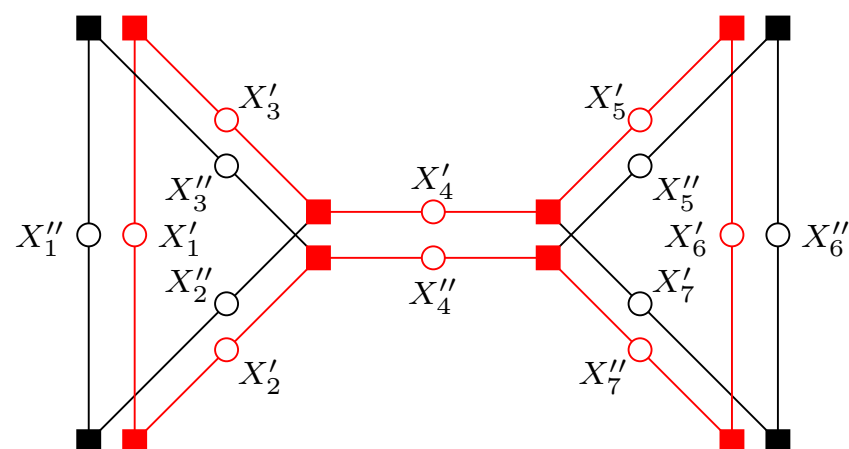


Codewords in Graph Covers

But in the double cover of the base normal factor graph there are also codewords that **are not liftings** of codewords in the base factor graph!



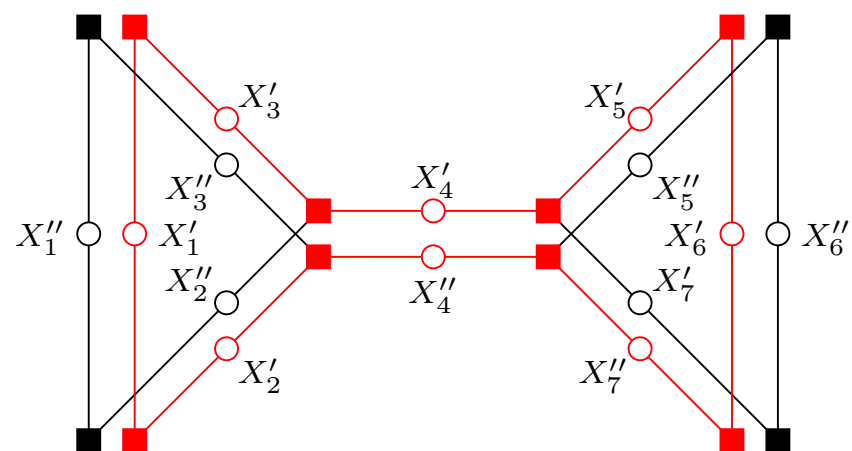
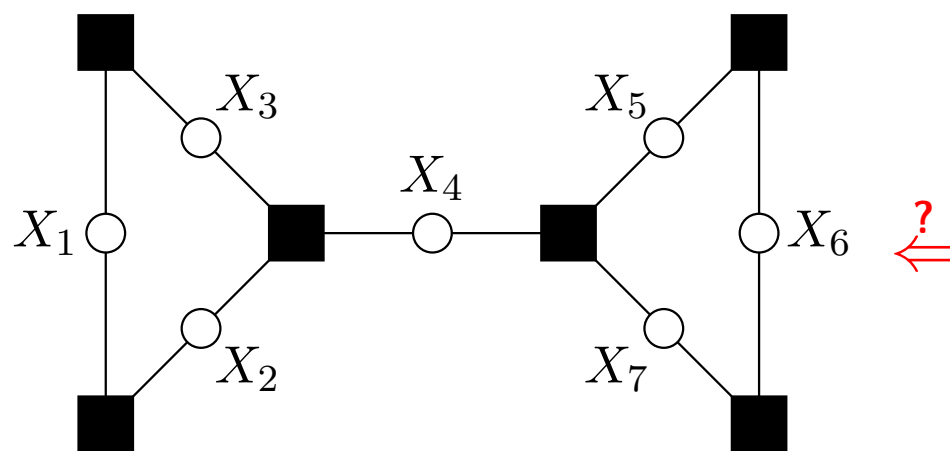
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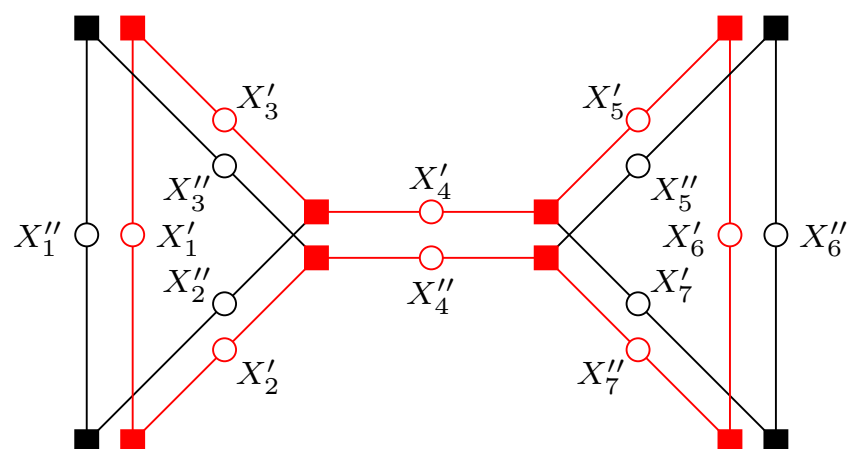
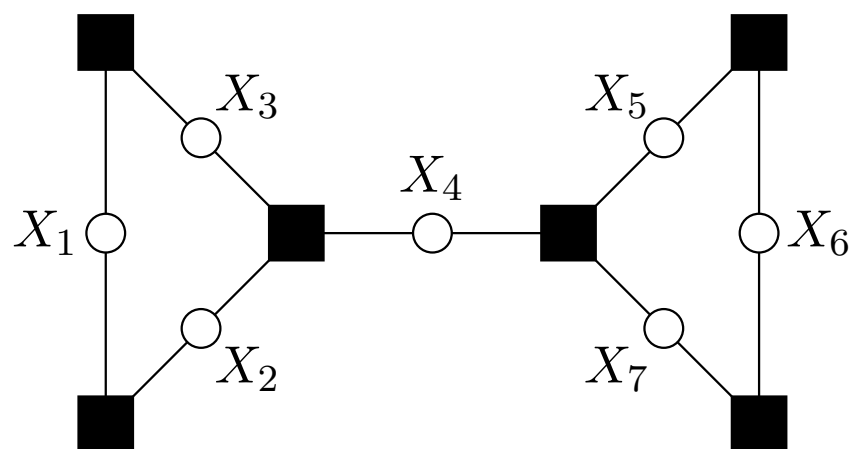
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\Rightarrow We will call such a vector a
(graph-cover) **pseudo-codeword**.

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Consider a binary linear \mathcal{C} defined by the parity-check matrix \mathbf{H} .

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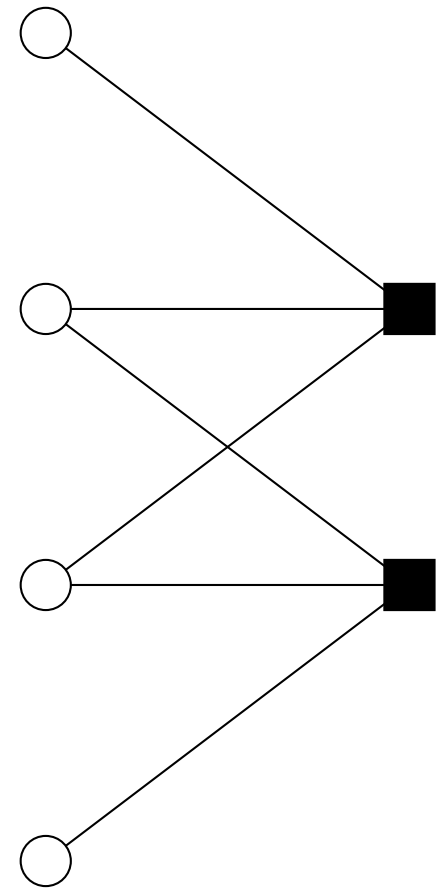
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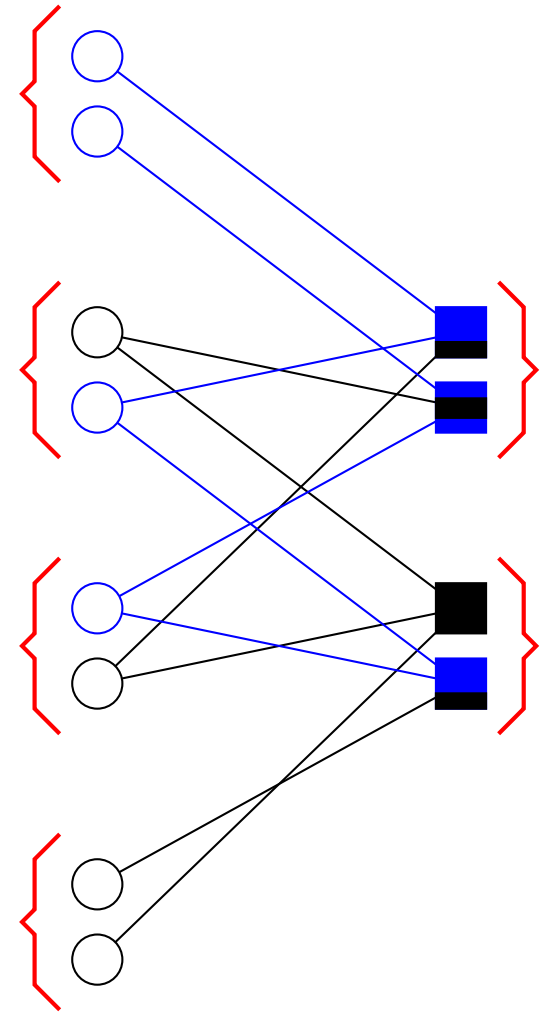
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Moreover, note that all vertices of \mathcal{P} are vectors with rational entries and are therefore also in \mathcal{P}' .

Valid Configurations in Graph Covers



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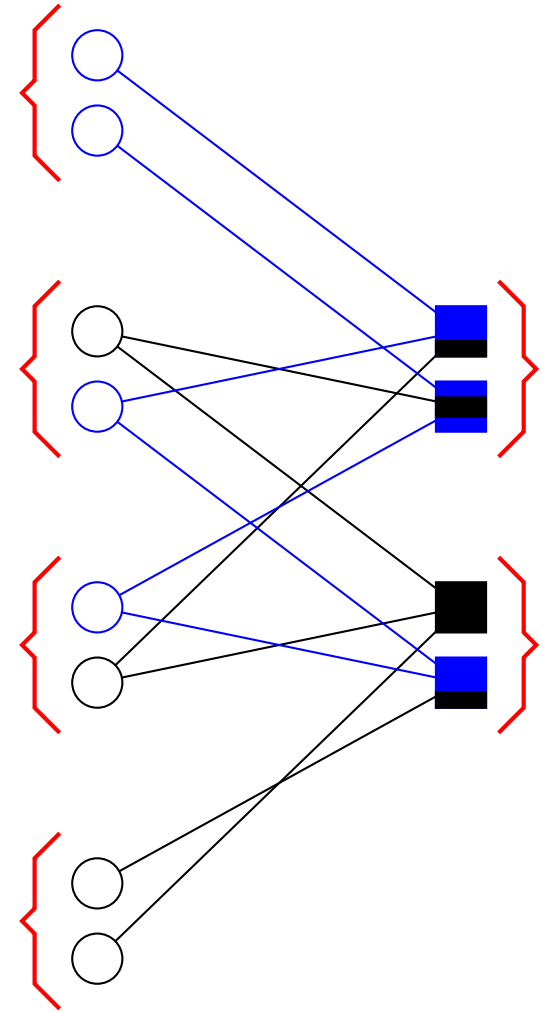
The components of the pseudo-marginal

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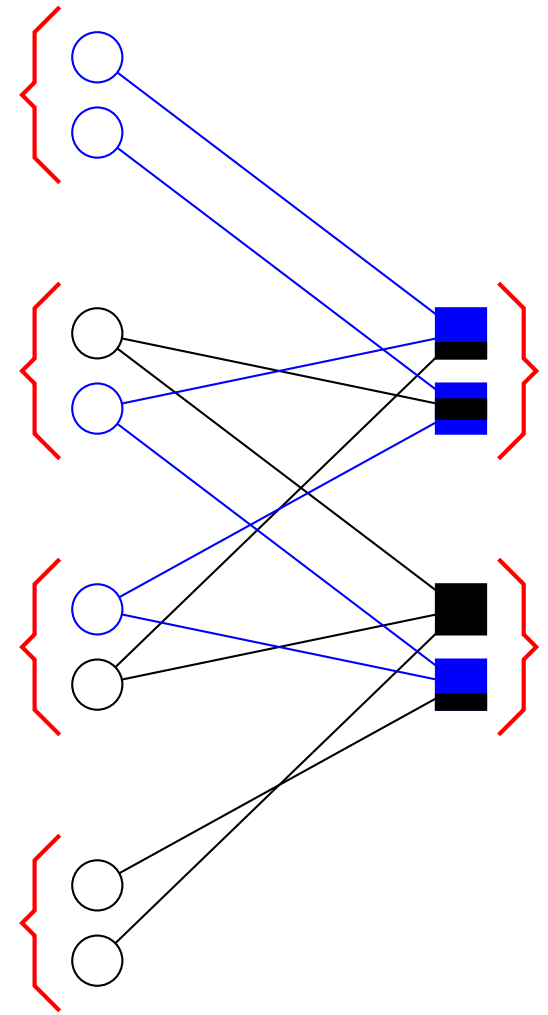
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The **mapping** from any M -fold graph cover to the **base graph** will be called φ_M .



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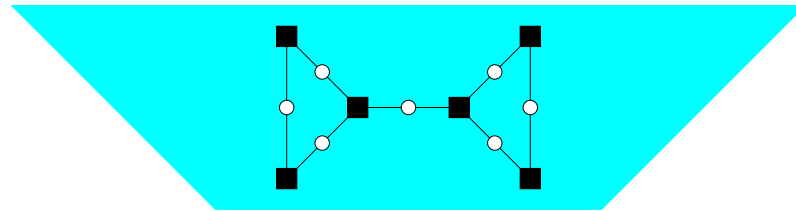
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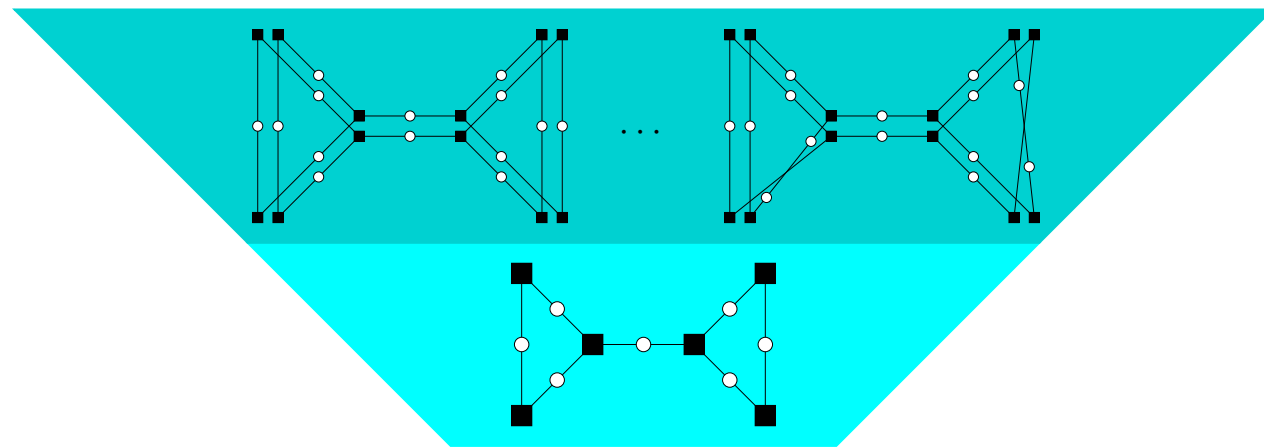
Important: the graph $\tilde{G} \in \tilde{\mathcal{G}}_M$ needs to be included in the tuple (\tilde{G}, \tilde{x}) , otherwise \tilde{x} is not well defined. This is especially crucial once we consider the inverse mapping φ_M^{-1} .

Counting codewords in graph covers

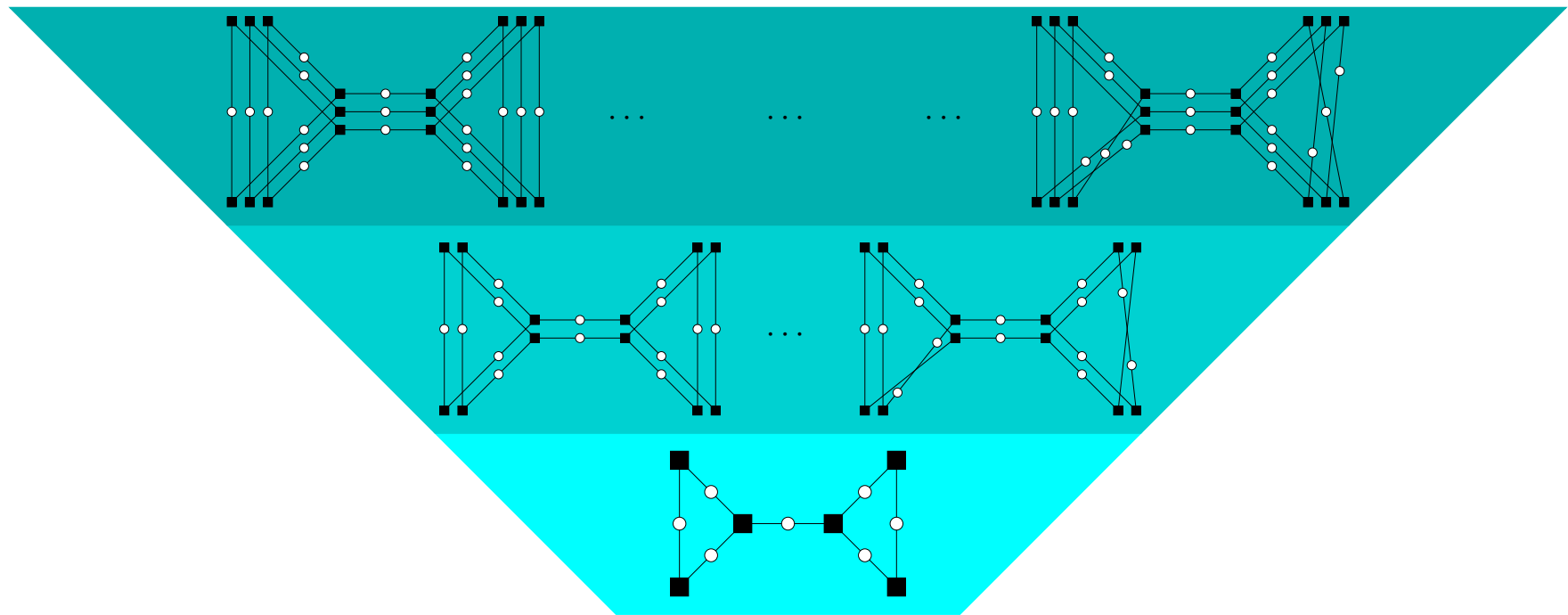
Graph Cover Hierarchy



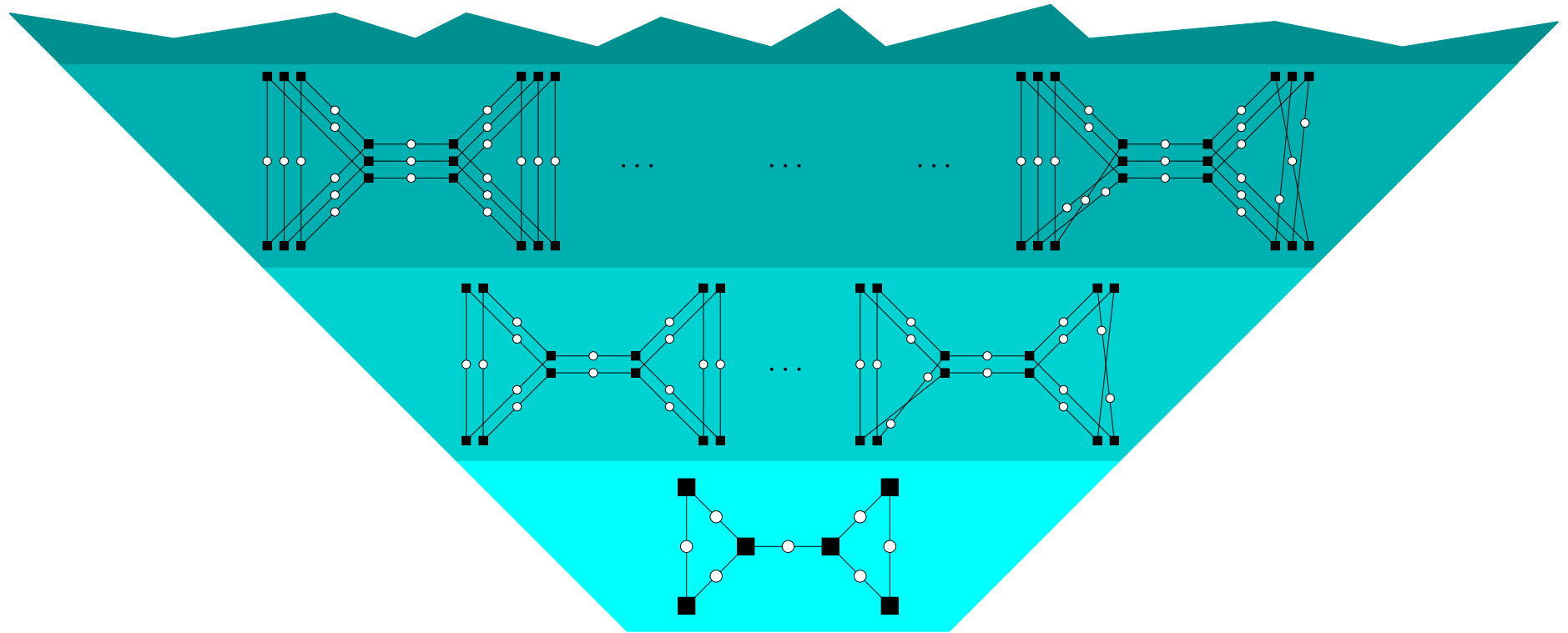
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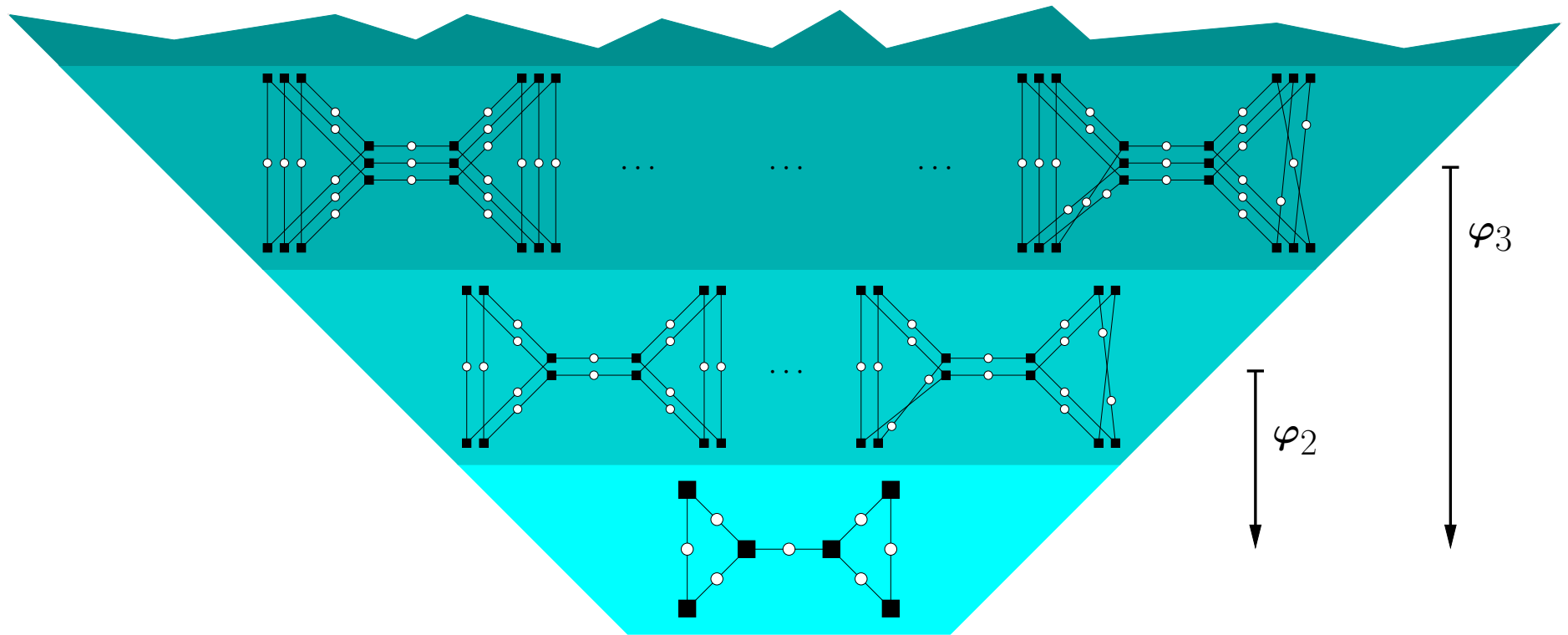
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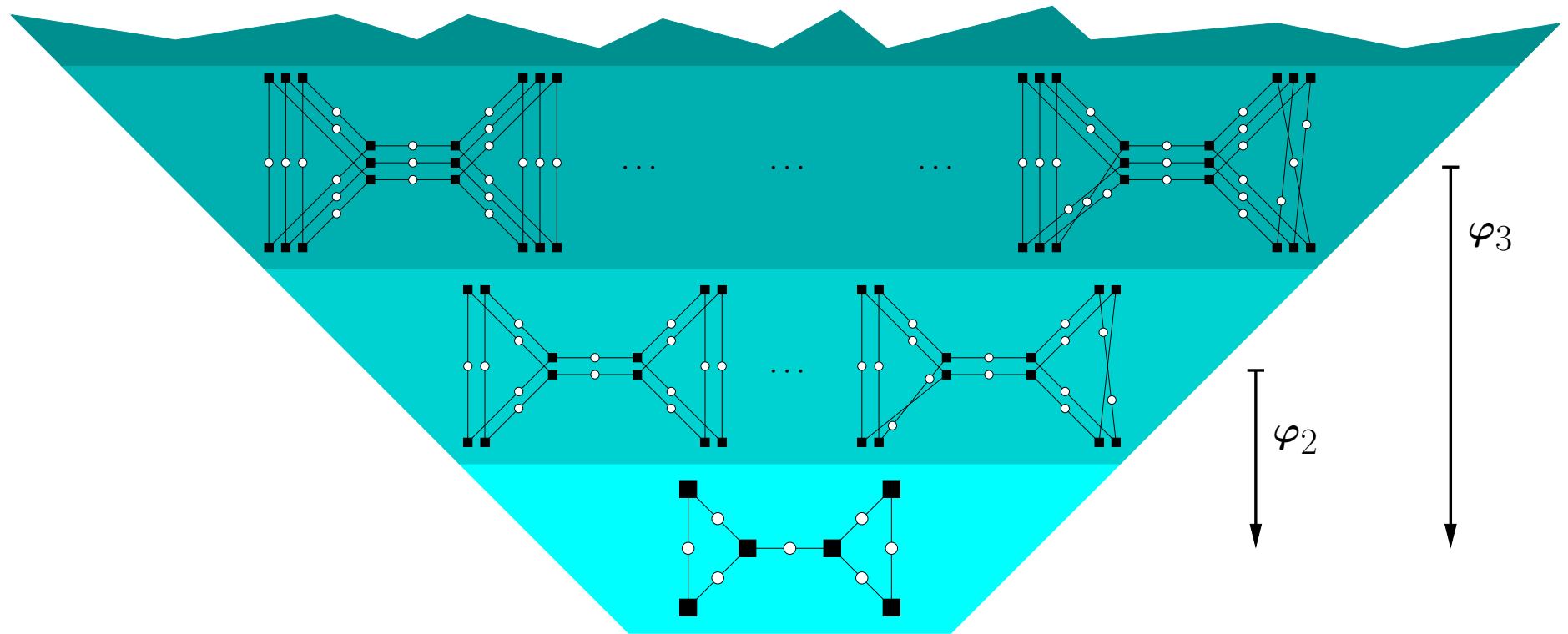
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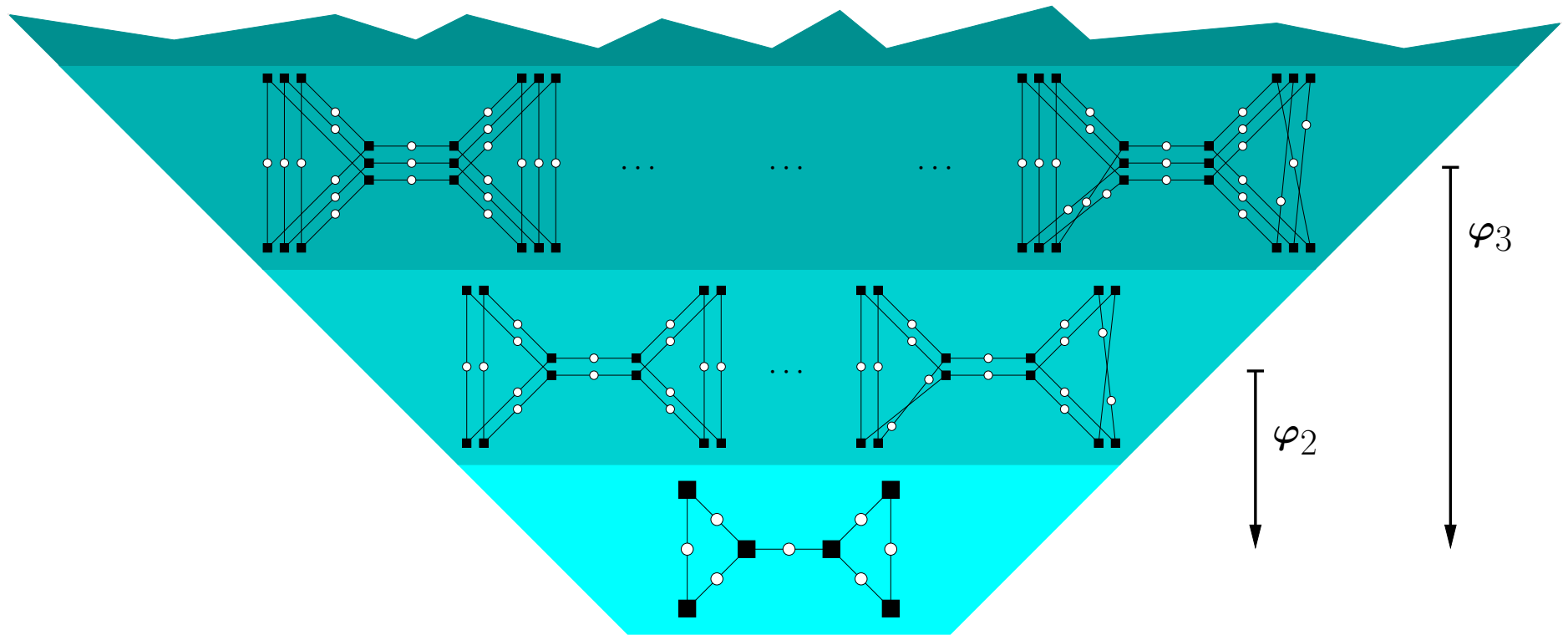


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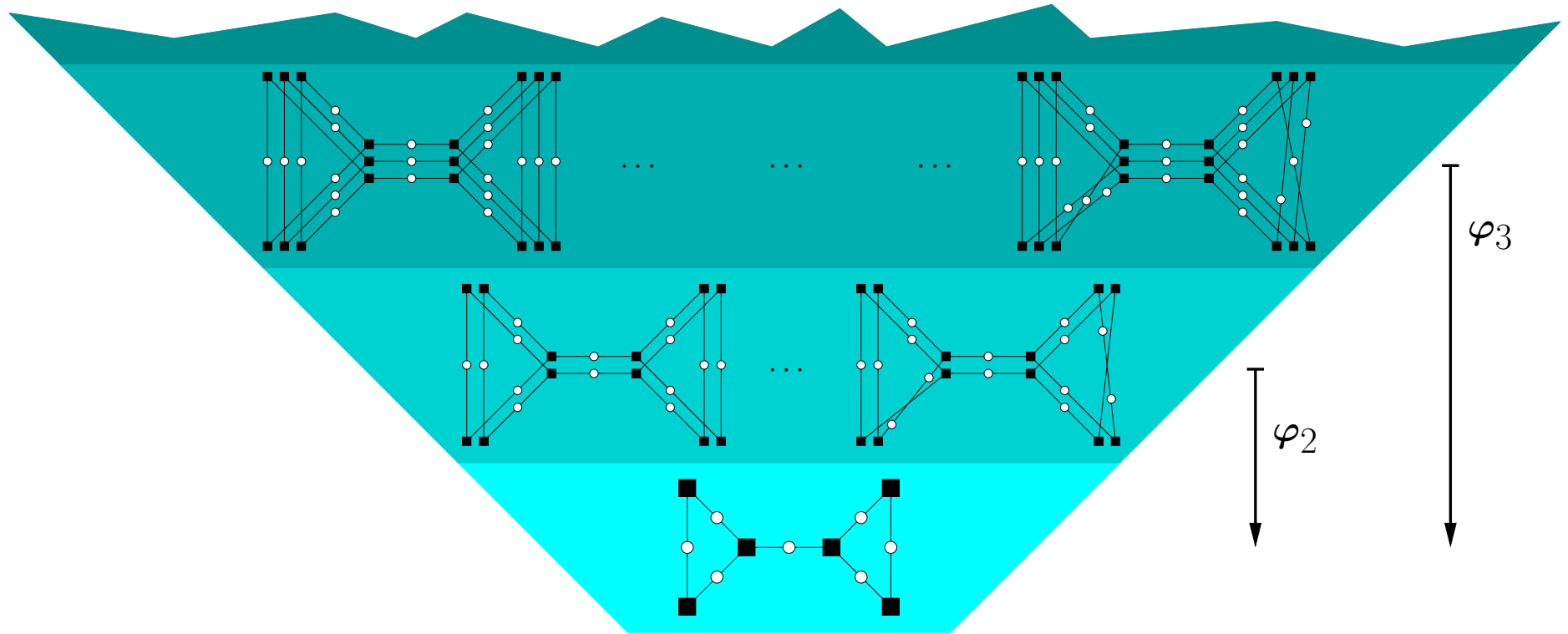
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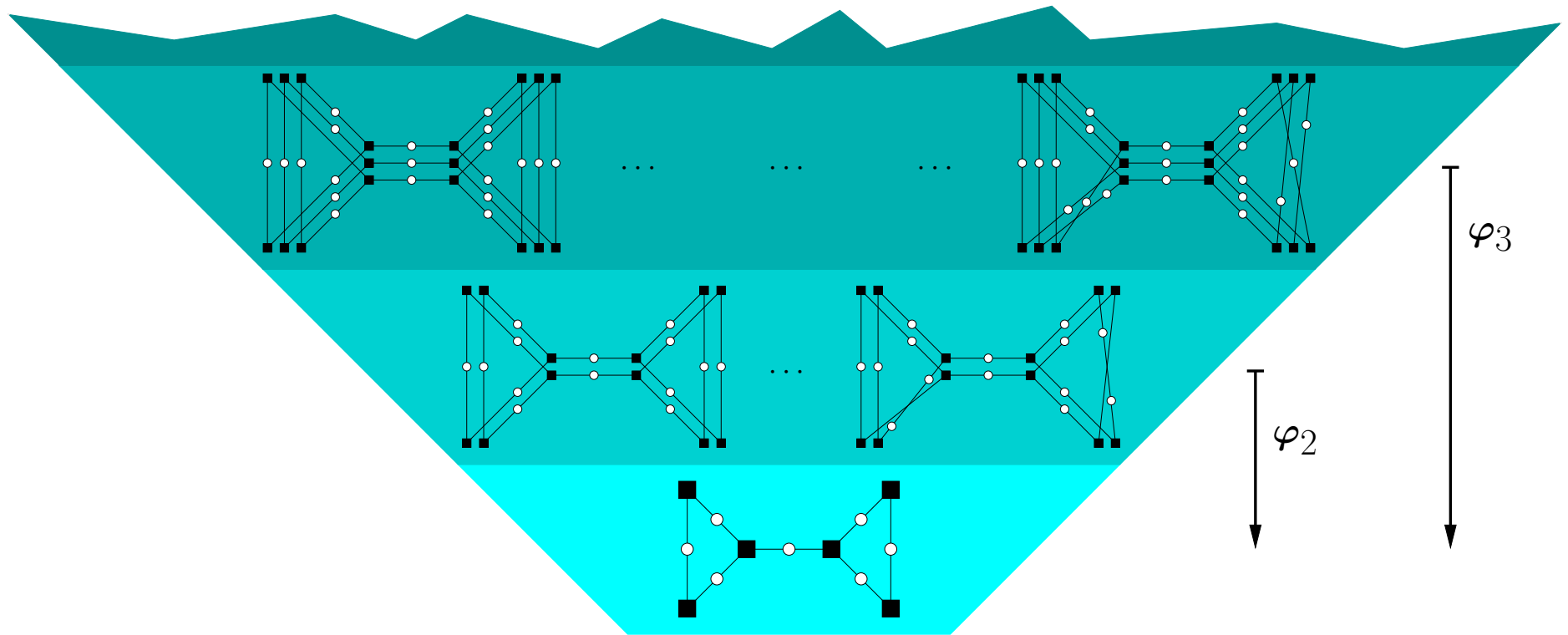
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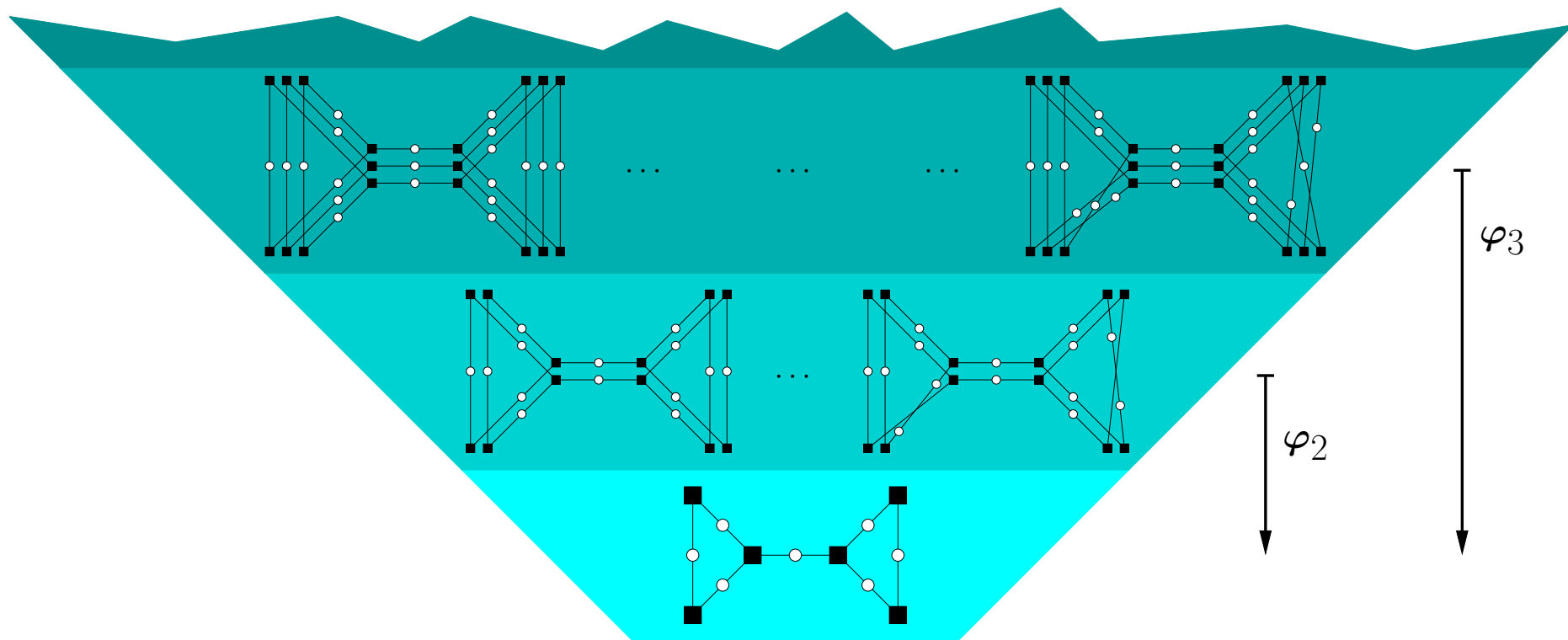
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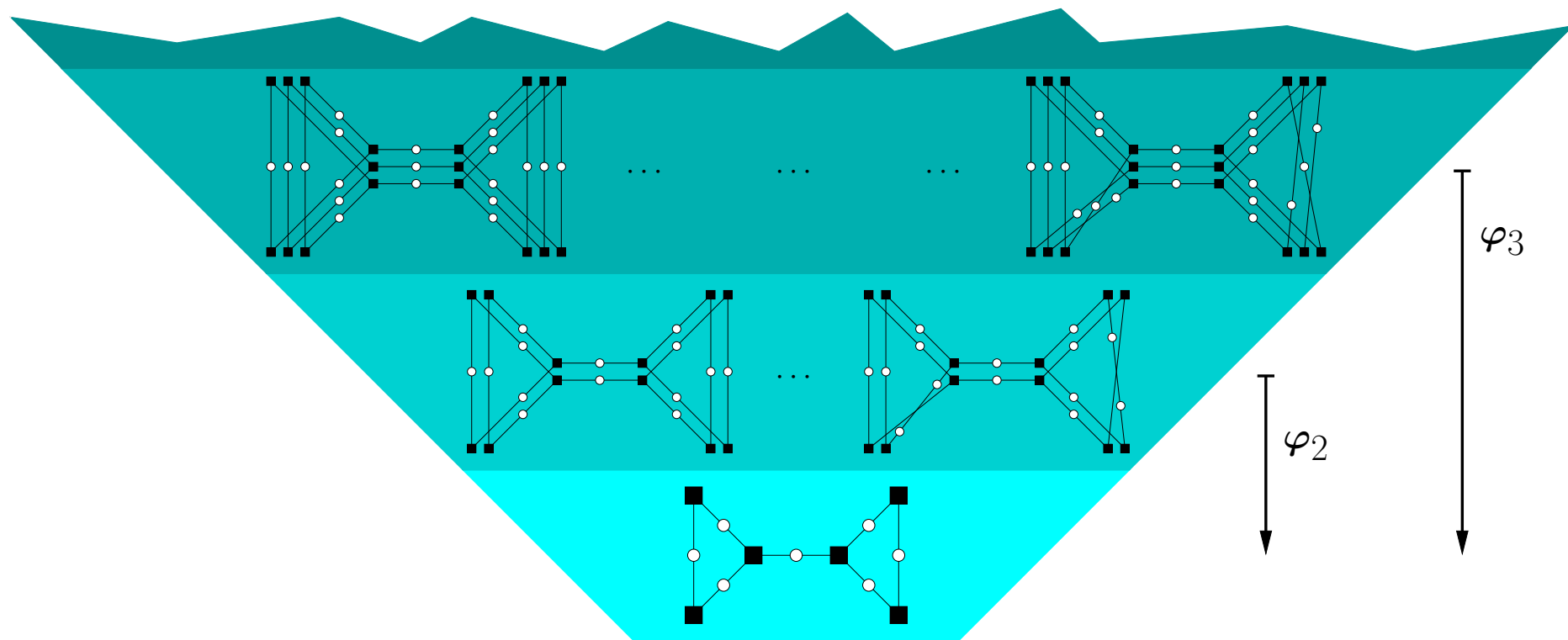
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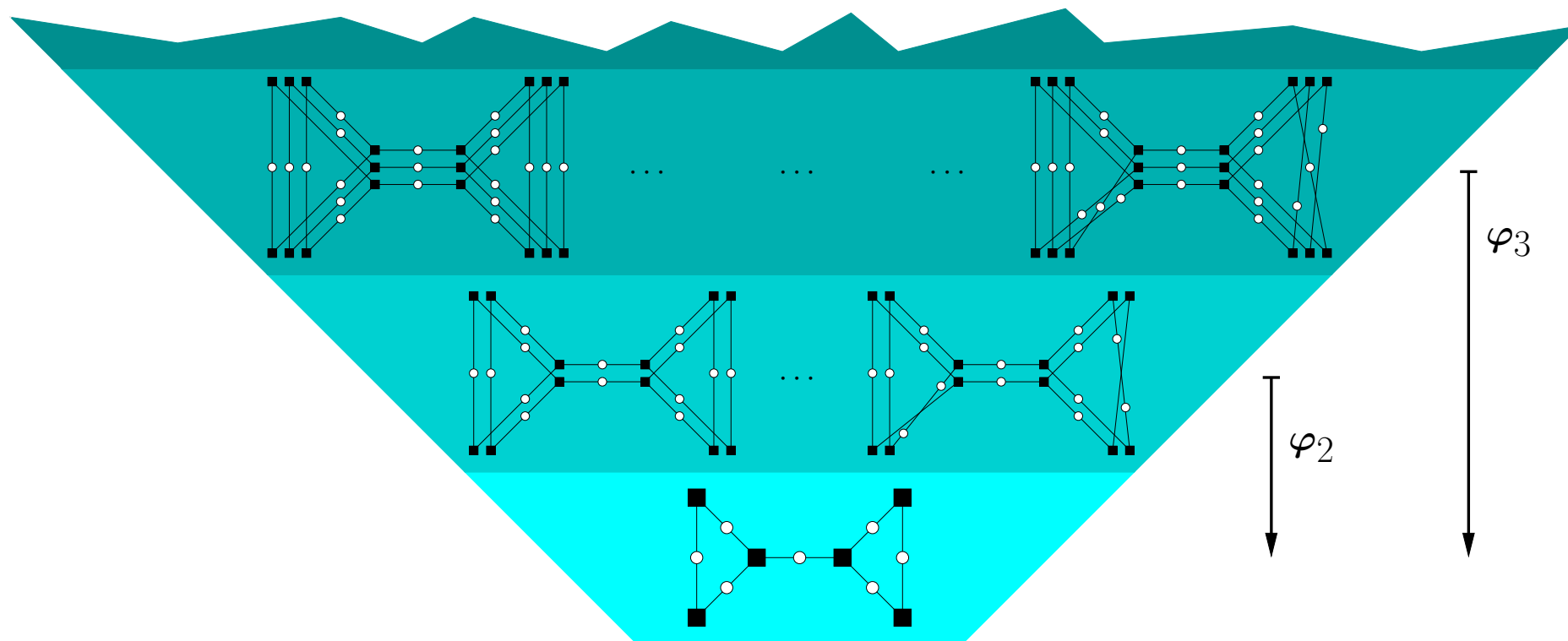
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Theorem:
$$\limsup_{M \rightarrow \infty} \frac{1}{M} \log \frac{\#\varphi_M^{-1}(\alpha)}{\#\tilde{\mathcal{G}}_M} = H_{\text{Bethe}}(\alpha)$$

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- Note: The ratio

$$\frac{\#\varphi_M^{-1}(\alpha)}{\#\tilde{\mathcal{G}}_M}$$

represents the average number of valid configurations $\tilde{\mathbf{x}}$ per M -fold cover with associated pseudo-marginal α . Therefore, $H_{\text{Bethe}}(\alpha)$ gives the asymptotic growth rate of that quantity.

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- The above result is based on similar computations as in the derivation of the asymptotic growth rate of the average Hamming weight of protograph-based LDPC codes. Cf.
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 - papers by Divsalar, Ryan, et al. (2005–).
- To the best of our knowledge, the above interpretation of the Bethe entropy cannot be found in the literature (besides the talks that we gave at the 2008 Allerton Conference / 2009 ITA Workshop in San Diego).

**A “micro-/macrostate reinterpretation”
of the theorem by Yedidia et al.**

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Fixed Points of the SPA

Theorem (Yedidia/Freeman/Weiss, 2000)

Fixed points of the SPA correspond to stationary points of the Variational Bethe free energy (VBFE).

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$$P(\alpha) \propto \exp \left(-M \cdot \langle \alpha, \lambda \rangle \right) \cdot \#\varphi^{-1}(\alpha)$$

when M goes to infinity.

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The Transient Part of the SPA

Static vs. Dynamic Setup

Symbols: σ : microstate, Σ : macrostate.

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“Better” dynamic setup: will model the transient part of the SPA

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We want to show that the **transient part of the SPA** can be expressed in terms of a **graph-dynamical system**.

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Graph-dynamical system (e.g., [Prisner:95]):

- Let Γ be a set of graphs.
- Let Ψ be some (possibly random) mapping from Γ to Γ .
- Because the domain and the range of Ψ are equal, it makes sense to study the repeated application of the mapping Ψ :

$$\Gamma \xrightarrow{\Psi} \Gamma \xrightarrow{\Psi} \dots \xrightarrow{\Psi} \Gamma$$

Review

(of the setup used in the re-interpretation of f.p.s of the SPA)

- Set of **microstates**

$$\triangleq \left((\tilde{G}, \tilde{\mathbf{x}}) \mid \tilde{G} \in \tilde{\mathcal{G}}_M, \tilde{\mathbf{x}} \text{ is a valid configuration in } \tilde{\mathcal{G}}_M \right)$$

- Mapping φ_M

maps $(\tilde{G}, \tilde{\mathbf{x}})$ to $\omega(\tilde{\mathbf{x}})$

- Set of **macrostates**

$$\triangleq \varphi_M(\text{set of microstates})$$

Corresponding Setup for the Transient Part of the SPA

- Set of **microstates**

???

- Mapping φ_M

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Corresponding Setup for the Transient Part of the SPA

- Set of **microstates**

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Note: Γ = set of M -covers of G and valid configurations therein
is obviously not sufficient.

Corresponding Setup for the Transient Part of the SPA

- Set of **microstates**

$\Rightarrow \Gamma =$ set of what we call **colored hypergraph M -cover**
or **colored twisted M -cover**

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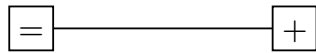
???

- Set of **macrostates**

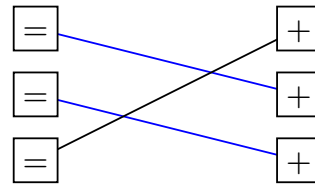
set of all possible marginals on the LHS function nodes

\times set of all possible marginals on the RHS function nodes

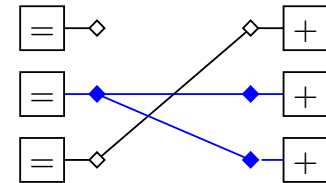
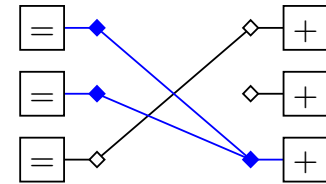
Comment on Microstates



edge
in FFG

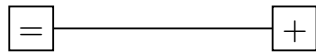


corrsponding edges
in some colored 3-cover

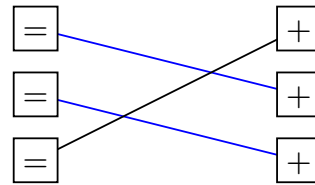


corresponding edges
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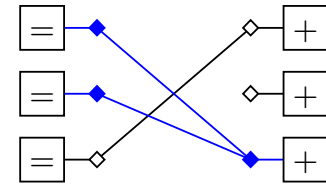


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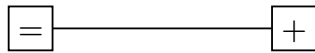
corresponding edges
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LHS and RHS marginals
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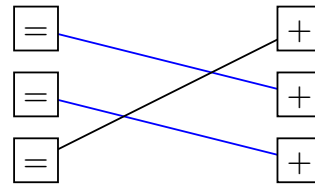


corresponding edges
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Comment on Microstates

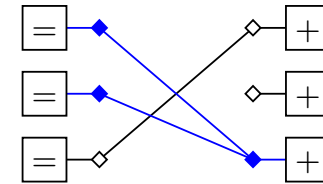


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corresponding edges
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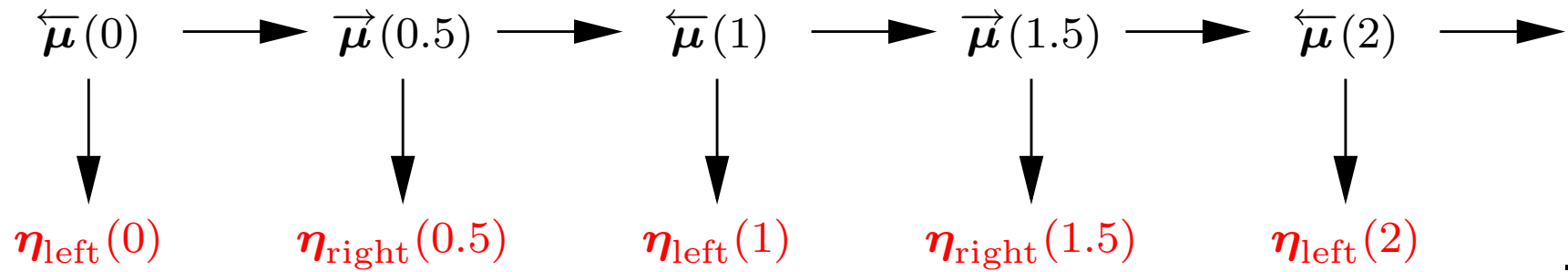
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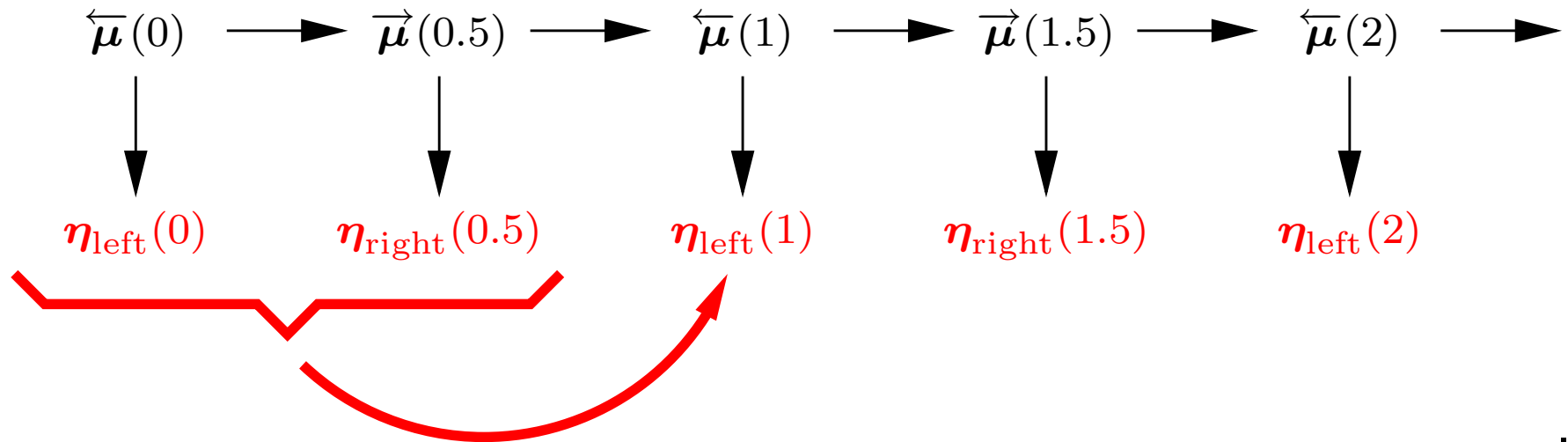
corresponding edges
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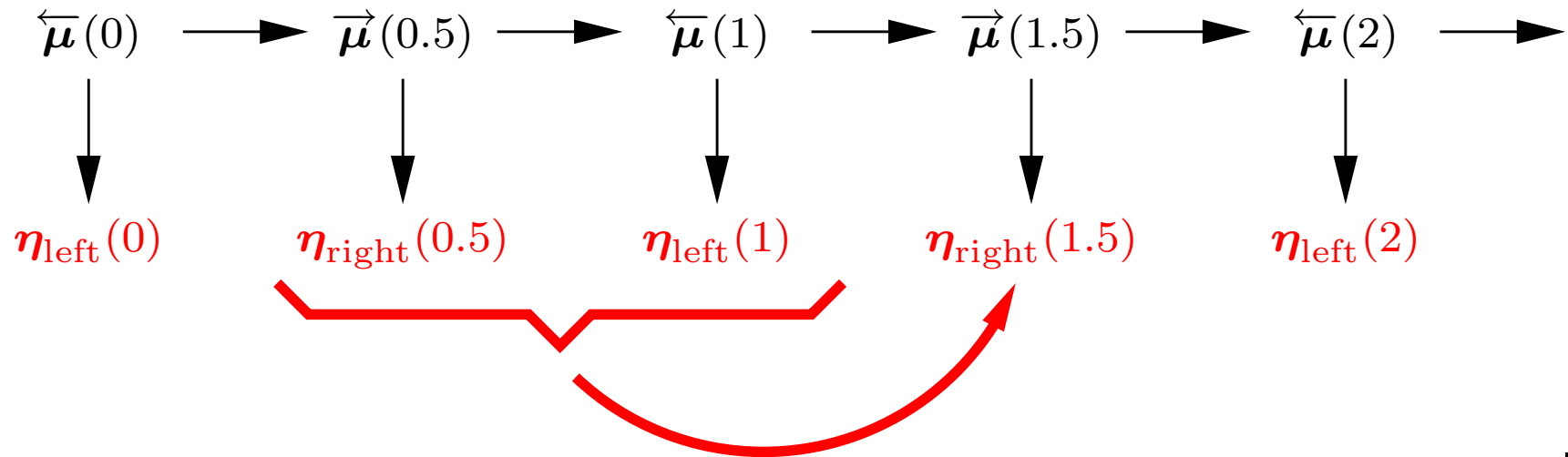
Comment on Macrostates



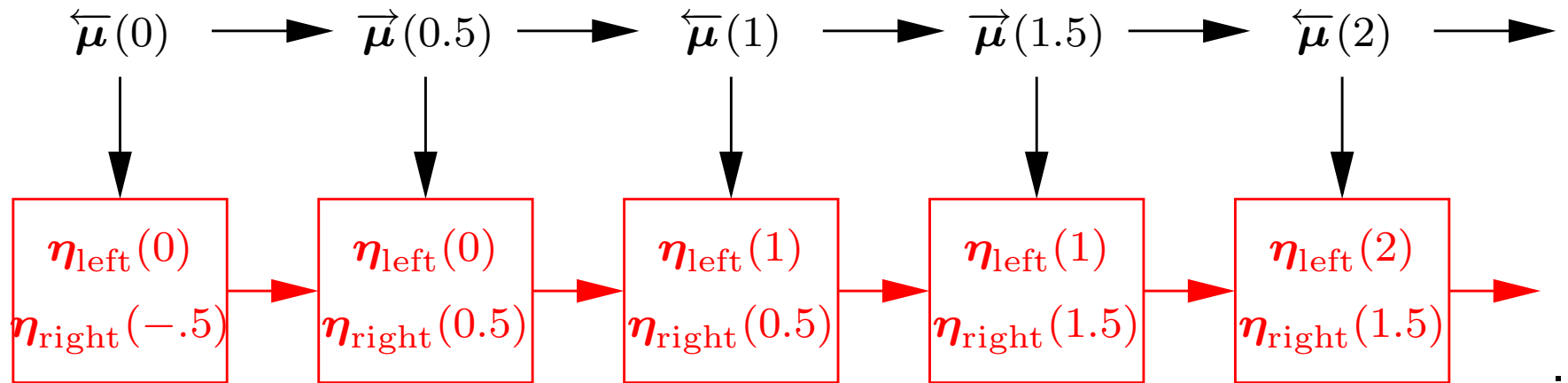
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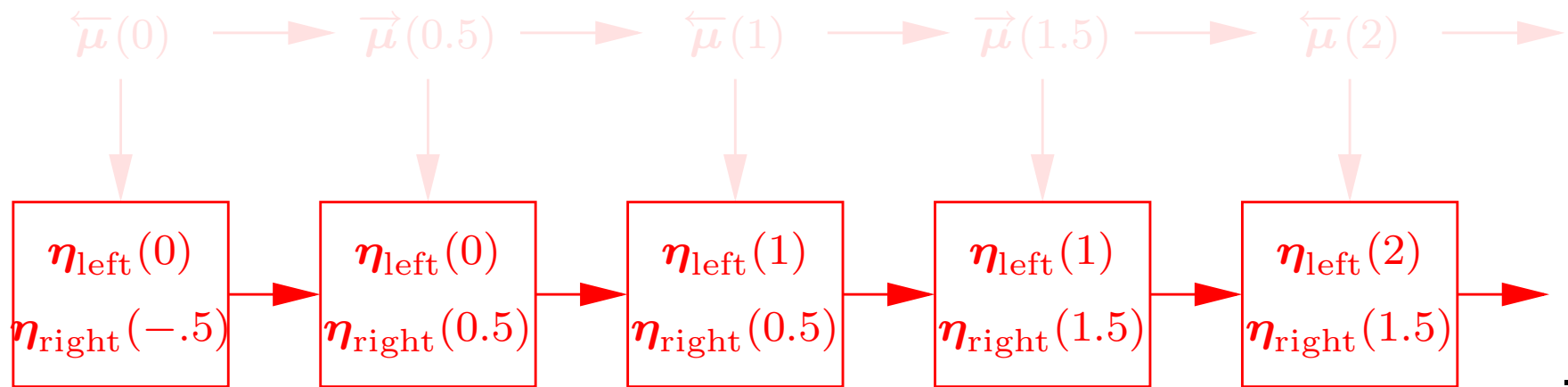
Comment on Macrostates



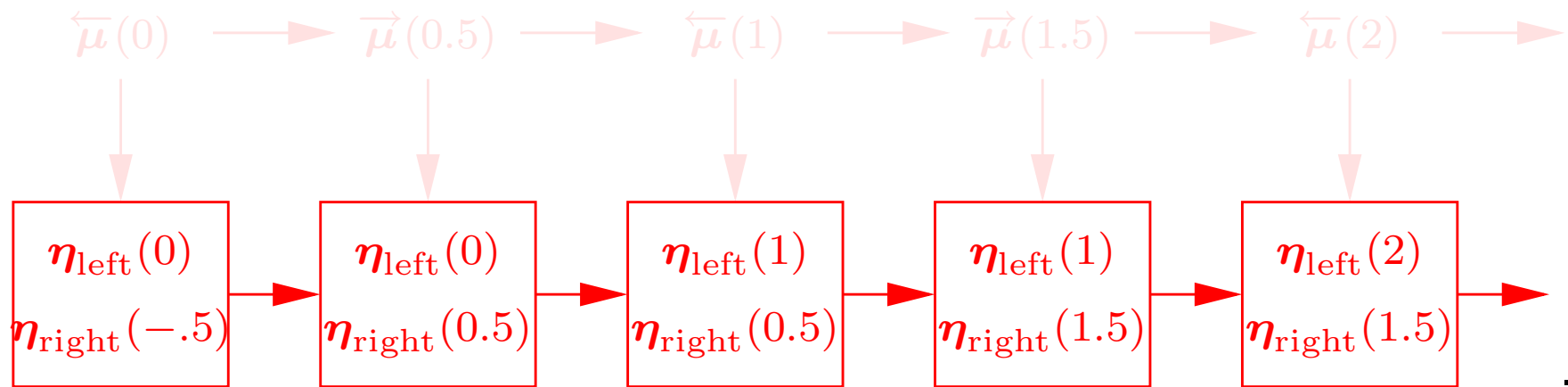
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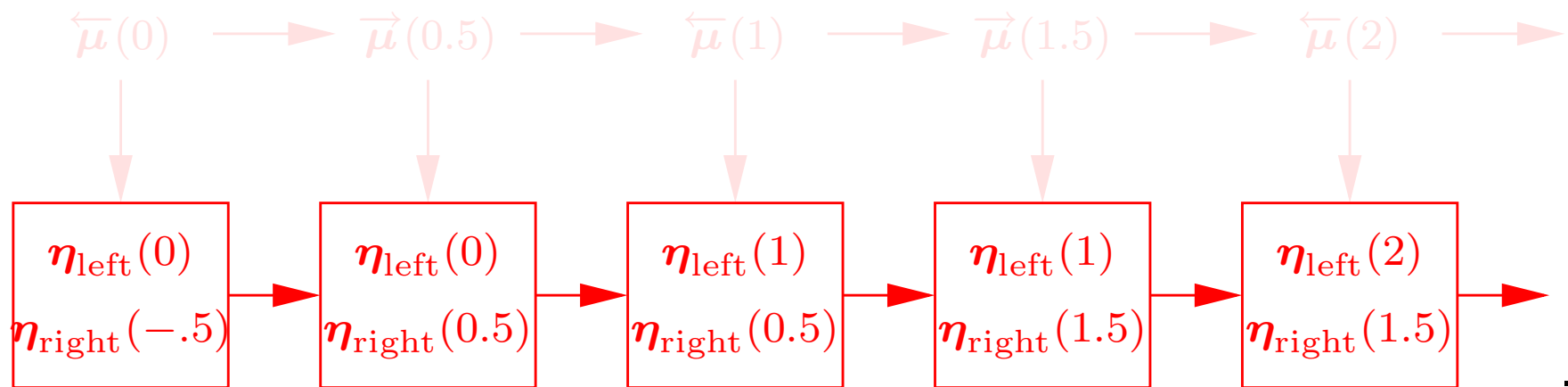


Comment on Macrostates



\Rightarrow This can be considered as a "message-free version of the SPA".

Comment on Macrostates



⇒ This can be considered as a "message-free version of the SPA".

Cf. "Message-free version of belief-propagation"
in [Wainwright/Jaakkola/Willsky, 2003].

Bethe Entropy and Weight Spectra

Induced Bethe Entropy

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For any $\omega \in \mathcal{P}(\mathbf{H})$, define the induced Bethe entropy to be

$$H_{\text{Bethe}}(\omega) \triangleq H_{\text{Bethe}}(\alpha) \Big|_{\alpha = \Psi_{\text{BME}}(\omega)} ,$$

where $\Psi_{\text{BME}}(\omega)$ is the Bethe max-entropy pseudo-marginal $\alpha \in \mathcal{L}$ among all the pseudo-marginals in \mathcal{L} that correspond to ω .

Evaluating the Bethe Free Entropy Along the Cube Diagonal

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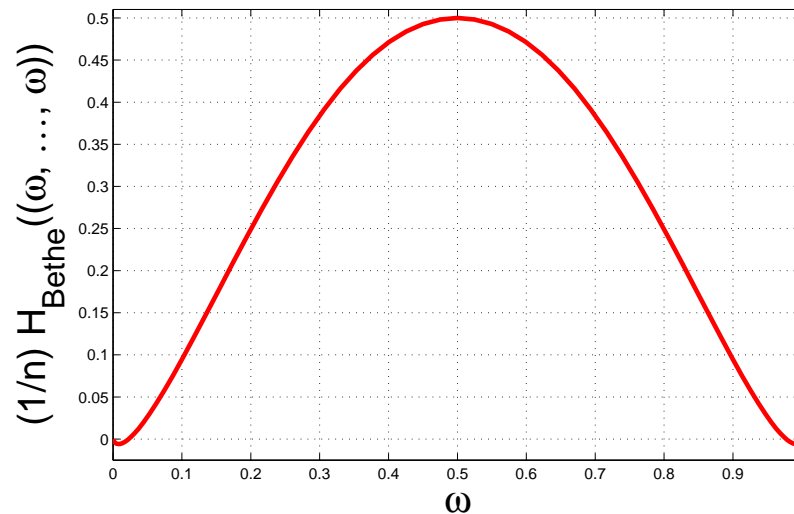
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- Take some finite-length (j, k) -regular LDPC code of length n .
- Evaluating $\frac{1}{n}H_{\text{Bethe}}((\omega, \dots, \omega))$ for $\omega \in [0, 1]$ we obtain (here for $(j, k) = (3, 6)$):

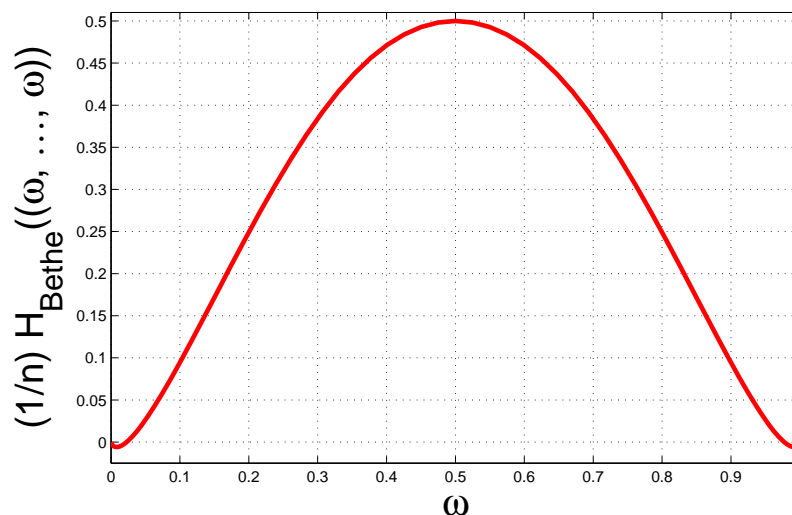
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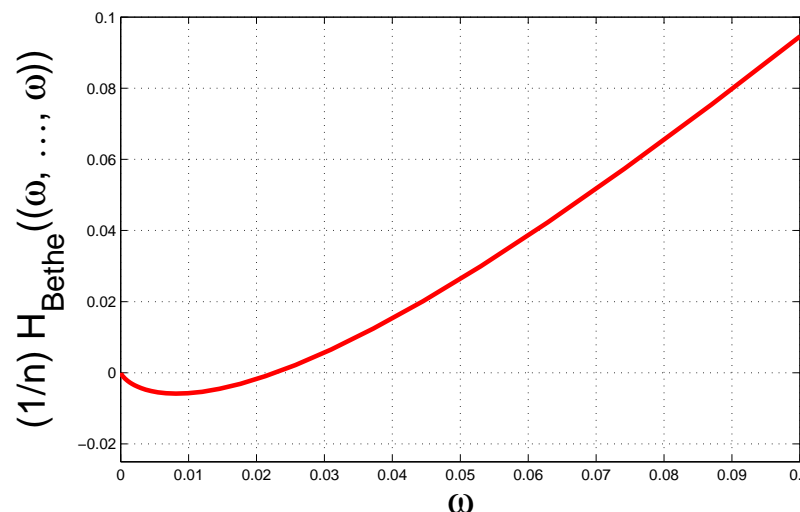
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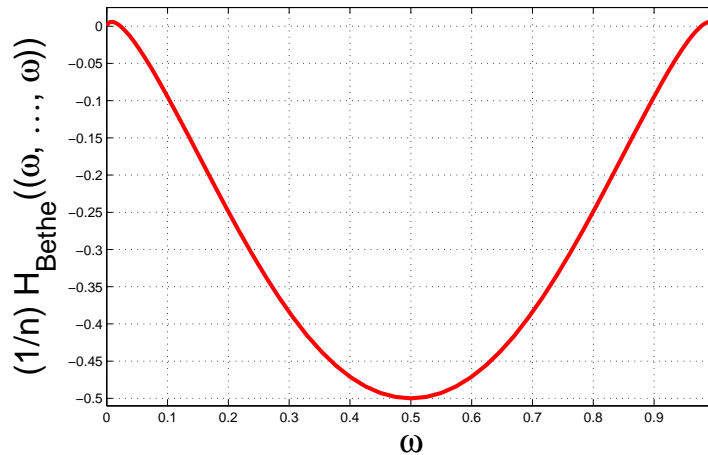
Evaluating the Bethe Free Entropy Along the Cube Diagonal

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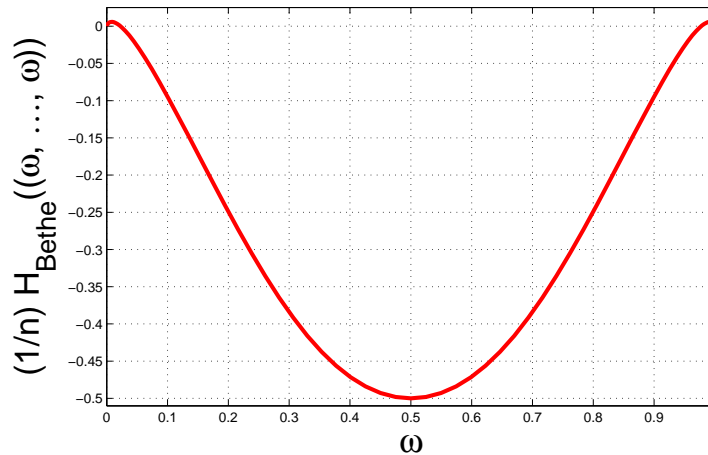
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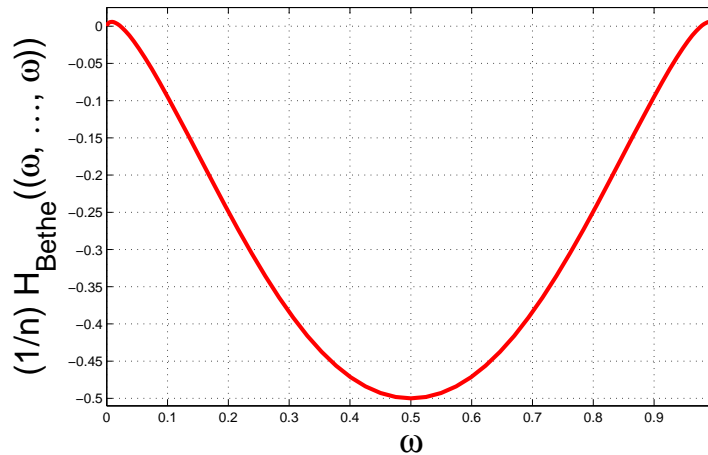
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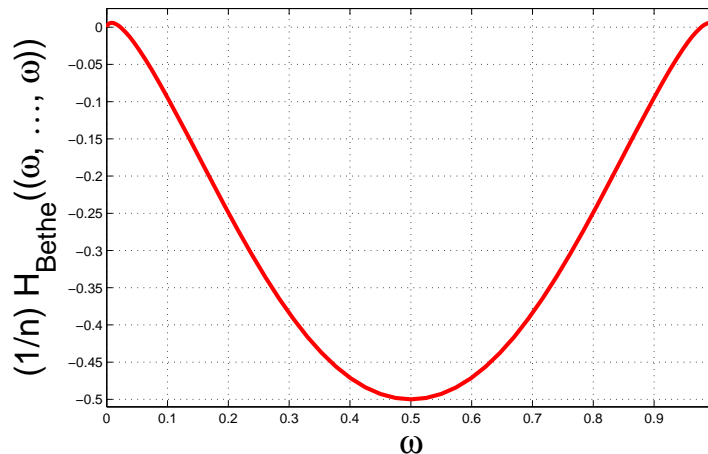
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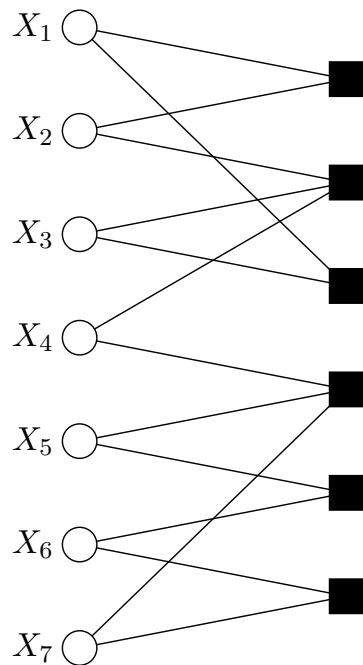
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- Therefore, we see that for a finite-length code from an ensemble with asymptotically linearly growing minimum Hamming distance, $F_{\text{Bethe}}(\omega)$ is not a convex function of ω .

Bethe Entropy and the Edge Zeta Function

Tanner/Factor Graph of a Cycle Code

Cycle codes are codes which have a Tanner/factor graph where all bit nodes have **degree two**. (Equivalently, the parity-check matrix has two ones per column.)

Example:

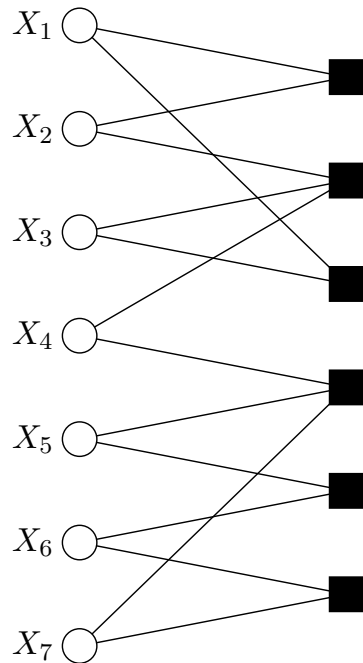


Tanner/factor graph

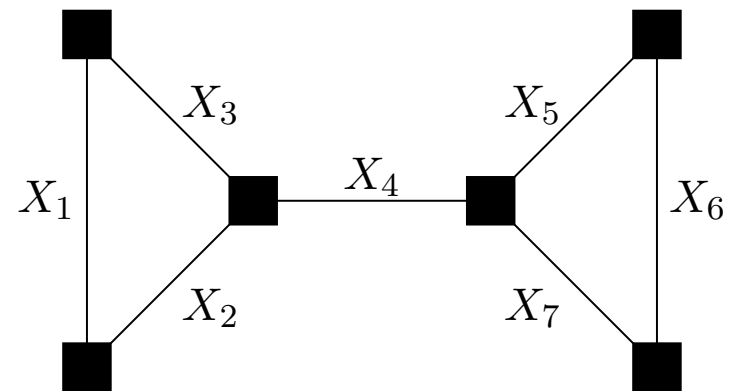
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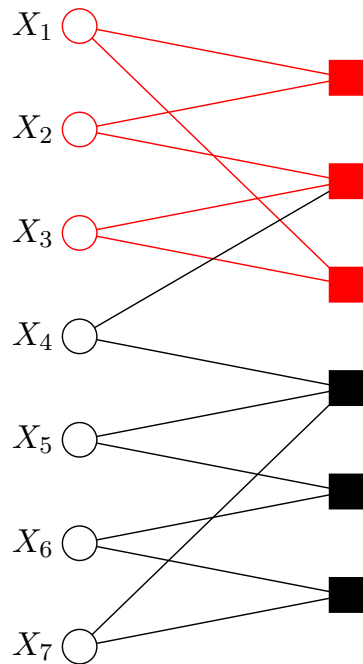


Corresponding
normal factor graph **LABS^{hp}**

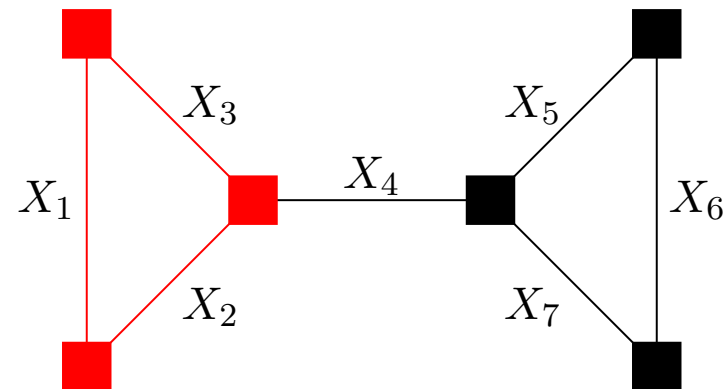
Tanner/Factor Graph of a Cycle Code

Cycle codes are called cycle codes because codewords correspond to **simple cycles** (or to the **symmetric difference set of simple cycles**) in the Tanner/factor graph.

Example:



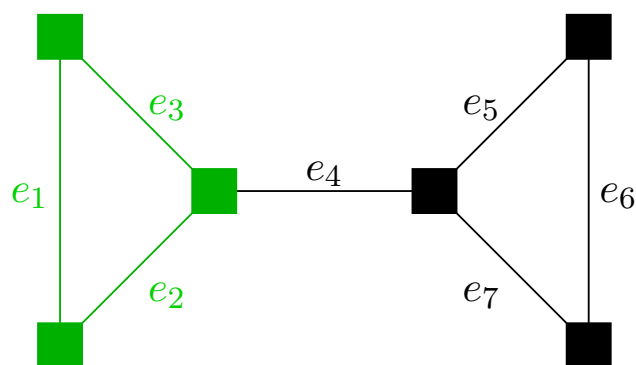
Tanner/factor graph



Corresponding
normal factor graph

The Edge Zeta Function of a Graph

Definition (Hashimoto, see also Stark/Terras):



Here: $\Gamma = (e_1, e_2, e_3)$

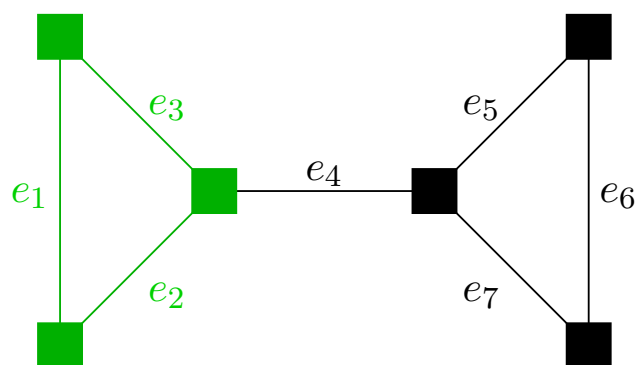
Let Γ be a path in a graph X with edge-set E ; write

$$\Gamma = (e_{i_1}, \dots, e_{i_k})$$

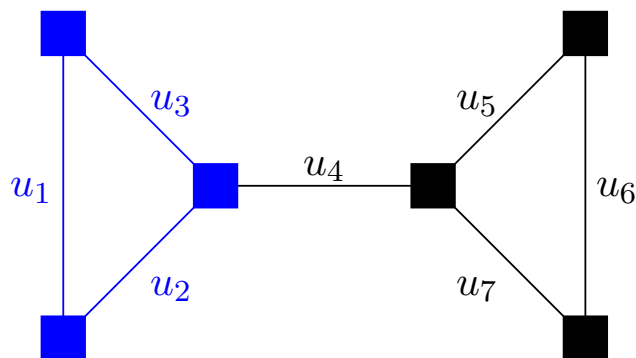
to indicate that Γ begins with the edge e_{i_1} and ends with the edge e_{i_k} .

The Edge Zeta Function of a Graph

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Here: $g(\Gamma) = u_1 u_2 u_3$

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to indicate that Γ begins with the edge e_{i_1} and ends with the edge e_{i_k} .

The **monomial** of Γ is given by

$$g(\Gamma) \triangleq u_{i_1} \cdots u_{i_k},$$

where the u_i 's are indeterminates.

The Edge Zeta Function of a Graph

Definition (Hashimoto, see also Stark/Terras):

The **edge zeta function of X** is defined to be the **power series**

$$\zeta_X(u_1, \dots, u_n) \in \mathbb{Z}[[u_1, \dots, u_n]]$$

given by

$$\zeta_X(u_1, \dots, u_n) = \prod_{[\Gamma] \in A(X)} \frac{1}{1 - g(\Gamma)},$$

where $A(X)$ is the collection of equivalence classes of **backtrackless, tailless, primitive cycles in X** .

Note: unless X contains only one cycle, the set $A(X)$ will be countably infinite.

The Edge Zeta Function of a Graph

Theorem (Bass):

- The edge zeta function $\zeta_X(u_1, \dots, u_n)$ is a **rational function**.
- More precisely, for any directed graph \vec{X} of X , we have

$$\zeta_X(u_1, \dots, u_n) = \frac{1}{\det(\mathbf{I} - \mathbf{U}\mathbf{M}(\vec{X}))} = \frac{1}{\det(\mathbf{I} - \mathbf{M}(\vec{X})\mathbf{U})}$$

where

- \mathbf{I} is the identity matrix of size $2n$,
- $\mathbf{U} = \text{diag}(u_1, \dots, u_n, u_1, \dots, u_n)$ is a diagonal matrix of indeterminants.
- $\mathbf{M}(\vec{X})$ is a $2n \times 2n$ matrix derived from some directed graph version \vec{X} of X .

Relationship Pseudo-Codewords and Edge Zeta Function (Part 1: Theorem)

Theorem:

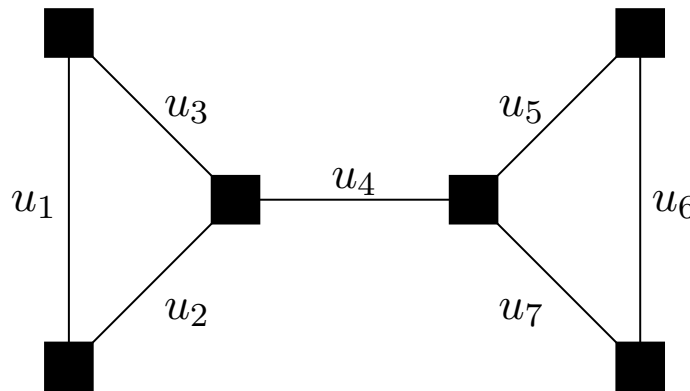
- Let C be a cycle code defined by a parity-check matrix \mathbf{H} having normal graph $N \triangleq N(\mathbf{H})$.
- Let $n = n(N)$ be the number of edges of N .
- Let $\zeta_N(u_1, \dots, u_n)$ be the edge zeta function of N .
- Then

the monomial $u_1^{p_1} \dots u_n^{p_n}$ has a nonzero coefficient
in the Taylor series expansion of ζ_N

if and only if

the corresponding exponent vector (p_1, \dots, p_n)
is an unscaled pseudo-codeword for C .

Relationship Pseudo-Codewords and Edge Zeta Function (Part 2: Example)

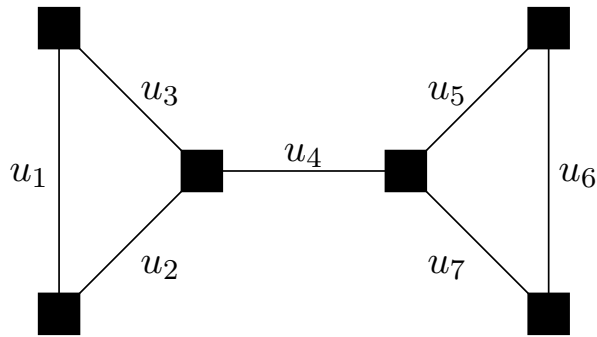


This normal graph N has the following inverse edge zeta function:

$$\zeta_N(u_1, \dots, u_7) = \frac{1}{\det(\mathbf{I}_{14} - \mathbf{UM})}$$

$$= \frac{1}{1 - 2u_1u_2u_3 + u_1^2u_2^2u_3^2 - 2u_5u_6u_7 + 4u_1u_2u_3u_5u_6u_7 - 2u_1^2u_2^2u_3^2u_5u_6u_7 - 4u_1u_2u_3u_4^2u_5u_6u_7 + 4u_1^2u_2^2u_3^2u_4^2u_5u_6u_7 + u_5^2u_6^2u_7^2 - 2u_1u_2u_3u_5^2u_6^2u_7^2 + u_1^2u_2^2u_3^2u_5^2u_6^2u_7^2 + 4u_1u_2u_3u_4^2u_5^2u_6^2u_7^2 - 4u_1^2u_2^2u_3^2u_4^2u_5^2u_6^2u_7^2}$$

Relationship Pseudo-Codewords and Edge Zeta Function (Part 3: Example)



The Taylor series expansion is

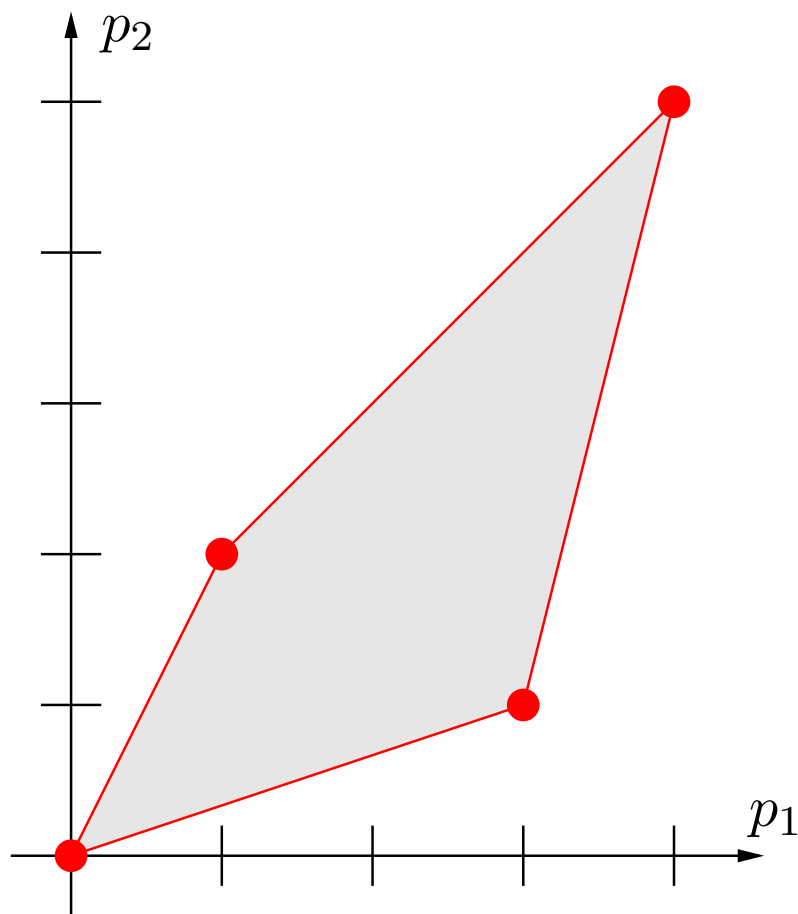
$$\zeta_N(u_1, \dots, u_7)$$

$$\begin{aligned}
 &= 1 + 2u_1u_2u_3 + 3u_1^2u_2^2u_3^2 + 2u_5u_6u_7 \\
 &\quad + 4u_1u_2u_3u_5u_6u_7 + 6u_1^2u_2^2u_3^2u_5u_6u_7 \\
 &\quad + 4u_1u_2u_3u_4^2u_5u_6u_7 + 12u_1^2u_2^2u_3^2u_4^2u_5u_6u_7 \\
 &\quad + \dots
 \end{aligned}$$

We get the following exponent vectors:

(0, 0, 0, 0, 0, 0, 0)	codeword
(1, 1, 1, 0, 0, 0, 0)	codeword
(2, 2, 2, 0, 0, 0, 0)	pseudo-codeword (in \mathbb{Z} -span)
(0, 0, 0, 0, 1, 1, 1)	codeword
(1, 1, 1, 0, 1, 1, 1)	codeword
(2, 2, 2, 0, 1, 1, 1)	pseudo-codeword (in \mathbb{Z} -span)
(1, 1, 1, 2, 1, 1, 1)	pseudo-codeword (not in \mathbb{Z} -span)
(2, 2, 2, 2, 1, 1, 1)	pseudo-codeword (in \mathbb{Z} -span)

The Newton Polytope of a Polynomial



Here: $P(u_1, u_2)$

$$= u_1^0 u_2^0 + 3u_1^1 u_2^2 + 4u_1^3 u_2^1 - 2u_1^4 u_2^5$$

Definition:

The Newton polytope of a polynomial $P(u_1, \dots, u_n)$ in n indeterminates is the **convex hull** of the points in n -dimensional space given by the exponent vectors of the nonzero monomials appearing in $P(u_1, \dots, u_n)$.

Similarly, we can associate a polyhedron to a power series.

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Collecting the results from the previous slides we get:

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Proposition: Let \mathcal{C} be some **cycle code** with parity-check matrix \mathbf{H} and normal factor graph $N(\mathbf{H})$.

The Newton polyhedron of the edge zeta function of $N(\mathbf{H})$
equals
the conic hull of the fundamental polytope $\mathcal{P}(\mathbf{H})$
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However, what is the **meaning of the coefficients** of the monomials in the Taylor series expansion of the edge zeta function?

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Theorem: Let ω be a pseudo-codeword with rational components.

Then

$$\left. \frac{d}{dt} H_{\text{Bethe}}(t\omega) \right|_{t \downarrow 0} = G_{\text{coeff}}(\zeta_{N(H)}, \omega).$$

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- The first term is the directional derivative of the induced Bethe entropy at the origin in the direction of ω .
- The second term is the growth rate of the coefficients of the monomials that appear in the Taylor series expansion of the edge zeta function $\zeta_{N(H)}$ and whose exponent vector equals a positive multiple of ω .

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to be the asymptotic growth rate of the coefficients of the monomials that appear in the Taylor series expansion of the edge zeta function ζ_G of the graph G and whose exponent vector equals a positive multiple of ω .

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For example, if $\omega = \frac{1}{2} \cdot (1, 1, 1, 2, 1, 1, 1)$ then we consider the asymptotic growth rate of the coefficients of the monomials

$$u_1^1 u_2^1 u_3^1 u_4^2 u_5^1 u_6^1 u_7^1, \quad u_1^2 u_2^2 u_3^2 u_4^4 u_5^2 u_6^2 u_7^2, \quad u_1^3 u_2^3 u_3^3 u_4^6 u_5^3 u_6^3 u_7^3, \quad \dots$$

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- The first term is the directional derivative of the induced Bethe entropy at the origin in the direction of ω .
- The second term is a scaled version of the entropy rate of some time-invariant Markov process that is associated with ω .
- The third term is the growth rate of the coefficients of the monomials that appear in the Taylor series expansion of the edge zeta function and whose exponent vector equals a positive multiple of ω .

Another Result about the Bethe Entropy around the Origin

Theorem (second-order derivative result of the Bethe entropy):

The larger the eigenvalue gap between the largest and second-largest eigenvalue of the adjacency matrix of the normal factor graph, the larger the curvature of the Bethe entropy around the origin.

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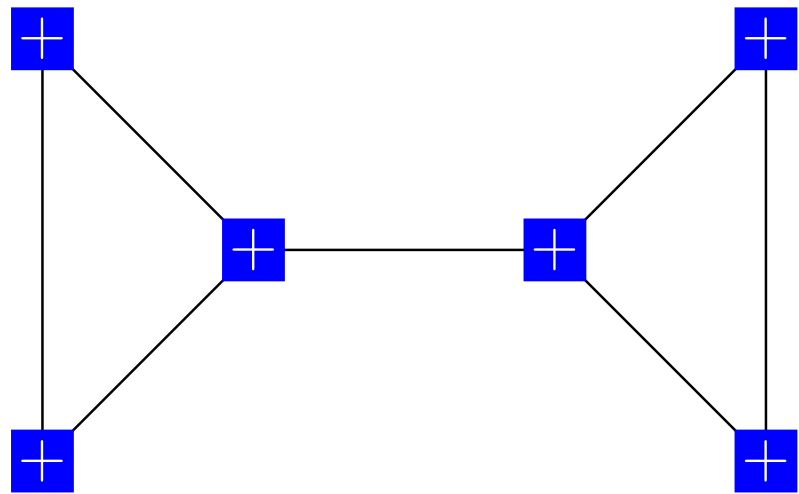
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⇒ Use so-called Ramanujan graphs to obtain graphical models whose Bethe entropy has maximal curvature around the origin.

Connection to Results by Watanabe and Fukumizu

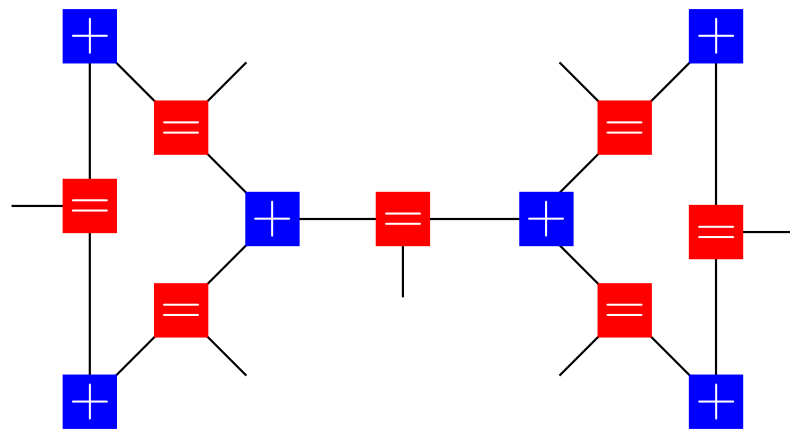
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our setup

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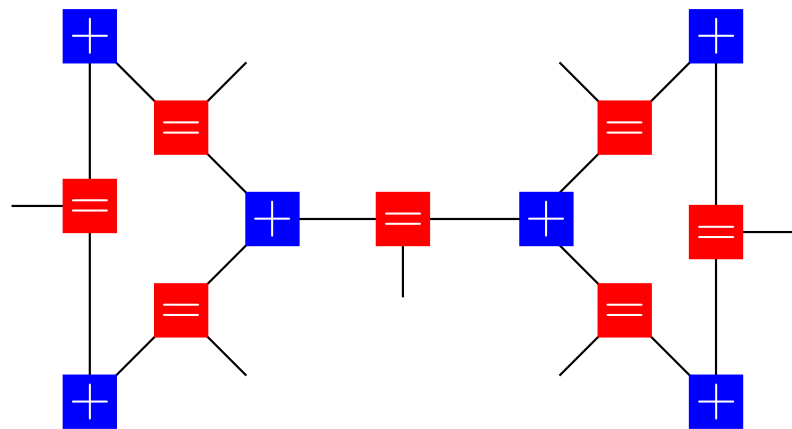
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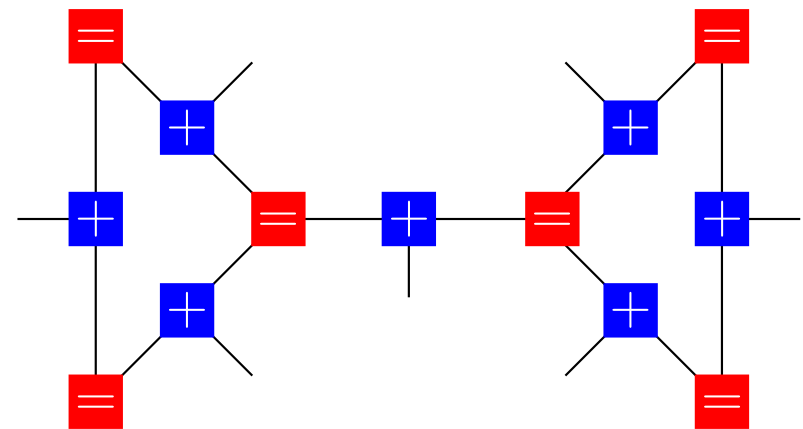
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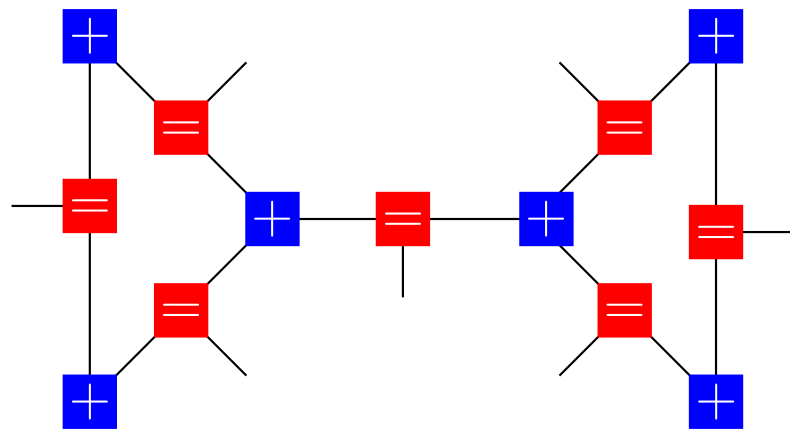
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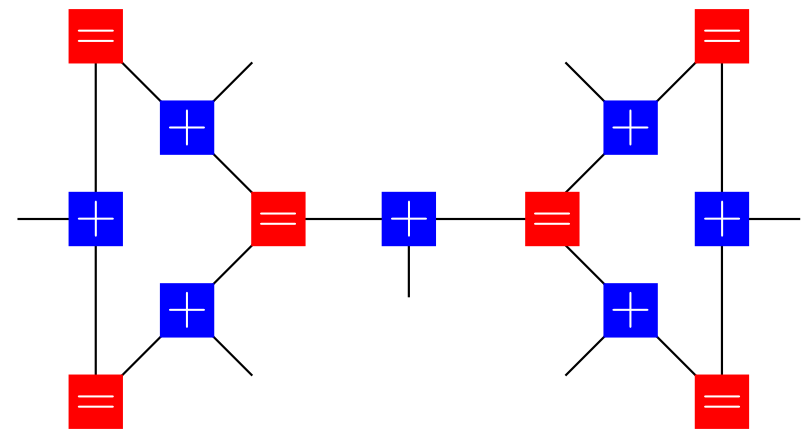
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However, the type of obtained results are quite different.

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- We have discussed a connection between Bethe entropy and the **edge zeta function of cycle codes**.
 - ⇒ See also the talk on Friday morning by Watanabe.



Thank you!

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